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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/03/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2022	Bond Future			11.43946	76.42711	11.31934	77.05014			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.65608	77.48509	11.53072	78.11744			0.00	0	26
ES33	On	03/11/2022	Bond Future			11.85929	74.86800	11.72858	75.51039			0.00	0	
ES33	On	02/02/2023	Bond Future			12.05155	76.14422	11.91511	76.79816			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/05/2022	Bond Future			11.86392	74.82679	11.73340	75.61277			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			12.06142	75.86382	11.92537	76.66136			0.00	0	3,57
ES42	On	03/11/2022	Bond Future			12.24771	72.74560	12.10593	73.55573			0.00	0	
ES42	On	02/02/2023	Bond Future			12.41768	73.98899	12.27009	74.81352			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	05/05/2022	Bond Future			160.04203	160.04203	160.13465	160.13465			0.00	0	5,52
I2025	On	04/08/2022	Bond Future			160.63656	160.63656	160.73196	160.73196			0.00	0	1,12
I2025	On	03/11/2022	Bond Future			163.05204	163.05204	163.14999	163.14999			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	02/02/2023	Bond Future			164.15840	164.15840	164.25976	164.25976			0.00	0	
Total I2025 Future												0.00	0	6,65
Total For I2025												0.00	0	6,65
I2029	On	05/05/2022	Bond Future			117.82497	117.82497	118.38386	118.38386			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			119.45602	119.45602	120.02368	120.02368			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			120.01933	120.01933	120.59631	120.59631			0.00	0	
I2029	On	02/02/2023	Bond Future			122.05859	122.05859	122.64638	122.64638			0.00	0	
Total I2029 Future												0.00	0	4,55
Total For I2029												0.00	0	4,55
I2033	On	05/05/2022	Bond Future			112.49899	112.49899	112.91454	112.91454			0.00	0	2,74
I2033	On	04/08/2022	Bond Future			114.05627	114.05627	114.47867	114.47867			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			114.45695	114.45695	114.88641	114.88641			0.00	0	
I2033	On	02/02/2023	Bond Future			116.40154	116.40154	116.83927	116.83927			0.00	0	
Total I2033 Future												0.00	0	7,66
Total For I2033												0.00	0	7,66
I2038	On	05/05/2022	Bond Future			128.48993	128.48993	128.88000	128.88000			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			128.44510	128.44510	128.84183	128.84183			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			130.37705	130.37705	130.78054	130.78054			0.00	0	
I2038	On	02/02/2023	Bond Future			130.72089	130.72089	131.13298	131.13298			0.00	0	
Total I2038 Future												0.00	0	6,85
Total For I2038												0.00	0	6,85
I2046	On	05/05/2022	Bond Future			116.38788	116.38788	117.55668	117.55668			0.00	0	14,10
I2046	On	04/08/2022	Bond Future			117.99909	117.99909	119.18503	119.18503			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			117.83665	117.83665	119.04140	119.04140			0.00	0	
I2046	On	02/02/2023	Bond Future			119.83992	119.83992	121.06606	121.06606			0.00	0	
Total I2046 Future												0.00	0	17,07
Total For I2046												0.00	0	17,07
I2050	On	05/05/2022	Bond Future			120.35824	120.35824	121.12840	121.12840			0.00	0	8,61
I2050	On	04/08/2022	Bond Future			119.99872	119.99872	120.78083	120.78083			0.00	0	1,41
I2050	On	03/11/2022	Bond Future			121.80339	121.80339	122.59821	122.59821			0.00	0	
I2050	On	02/02/2023	Bond Future			121.79330	121.79330	122.60319	122.60319			0.00	0	
Total I2050 Future												0.00	0	10,05
Total For I2050												0.00	0	10,05
R186	On	05/05/2022	Bond Future			8.46320	111.66970	8.34655	112.13001		5.57	63,540,059.30	569	71,20
R186	On	04/08/2022	Bond Future			8.68206	107.90022	8.55653	108.36775		5.82	755,301.54	7	
R186	On	03/11/2022	Bond Future			8.87510	109.49966	8.73987	109.97495		5.50	0.00	0	
R186	On	02/02/2023	Bond Future			9.03830	106.04585	8.89200	106.52999		5.52	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												64,295,360.84	576	71,22
R186	On	05/05/2022	Bond Future	6.73	Call			1.80000	0.00180	0,800	5.61	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.64	Call			1,607.89000	1.60789	1,295,340	5.63	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			454.58000	0.45458	602,340	5.63	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			2,520.54000	2.52054	2,138,710	5.81	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			204.07000	0.20407	282,550	5.81	0.00	0	40
R186	On	05/05/2022	Bond Future	9.18	Call			3,338.51000	3.33851	2,921,830	5.99	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			831.84000	0.83184	621,230	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			976.57000	0.97657	1,226,270	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			851.11000	0.85111	637,270	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			956.22000	0.95622	1,202,690	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			910.86000	0.91086	687,290	5.52	0.00	0	40
R186	On	05/05/2022	Bond Future	7.48	Put			3,551.20000	3.55120	3,988,130	5.30	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			248.21000	0.24821	162,370	5.36	0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			2,114.04000	2.11404	2,488,510	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			543.00000	0.54300	386,470	5.44	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			1,364.11000	1.36411	1,667,890	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			812.67000	0.81267	605,310	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			102.90000	0.10290	146,530	5.99	0.00	0	40
R186	On	05/05/2022	Bond Future	6.73	Put			6,641.36000	6.64136	7,100,670	5.61	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			23.64000	0.02364	12,500	5.38	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			4,348.53000	4.34853	4,797,700	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			53.55000	0.05355	30,170	5.30	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			997.04000	0.99704	1,249,990	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			897.21000	0.89721	1,133,950	5.52	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,786.81000	4.78681	4,389,550	6.56	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			337.19000	0.33719	407,460	6.56	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			94.01000	0.09401	68,490	5.65	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,269.89000	6.26989	6,711,900	5.65	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			617.44000	0.61744	493,560	5.47	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,874.56000	2.87456	3,218,210	5.47	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			841.15000	0.84115	686,270	5.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,410.98000	2.41098	2,723,630	5.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			855.07000	0.85507	698,400	5.56	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,386.87000	2.38687	2,697,730	5.56	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			827.63000	0.82763	674,510	5.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,435.50000	2.43550	2,749,910	5.55	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,202.30000	2.20230	2,469,210	5.28	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			1,496.36000	1.49636	1,290,930	5.27	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	03/11/2022	Bond Future	8.53	Put		2,239.29000	2.23929	2,509,150	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,513.36000	1.51336	1,306,440	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,220.74000	2.22074	2,489,110	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,530.45000	1.53045	1,322,070	5.28	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		1,299.14000	1.29914	1,124,790	5.21	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		3,151.25000	3.15125	3,461,040	5.21	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		1,271.57000	1.27157	1,099,690	5.20	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		3,191.55000	3.19155	3,503,810	5.20	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		1,285.32000	1.28532	1,112,200	5.20	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		3,171.36000	3.17136	3,482,380	5.20	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											64,295,360.84	576	95,94
R197	On	05/05/2022	Bond Future			329.92097	329.92097	330.13545	330.13545		0.00	0	75
R197	On	04/08/2022	Bond Future			326.06991	326.06991	326.29065	326.29065		0.00	0	
R197	On	03/11/2022	Bond Future			330.97442	330.97442	331.20089	331.20089		0.00	0	
R197	On	02/02/2023	Bond Future			327.95905	327.95905	328.19444	328.19444		0.00	0	
Total R197 Future											0.00	0	75
Total For R197											0.00	0	75
R202	On	05/05/2022	Bond Future			249.90654	249.90654	249.14131	249.14131		0.00	0	6,37
R202	On	04/08/2022	Bond Future			248.89482	248.89482	248.12114	248.12114		0.00	0	
R202	On	03/11/2022	Bond Future			252.63742	252.63742	251.85410	251.85410		0.00	0	
R202	On	02/02/2023	Bond Future			252.34025	252.34025	251.54678	251.54678		0.00	0	
Total R202 Future											0.00	0	6,46
Total For R202											0.00	0	6,46
R2023	On	05/05/2022	Bond Future			5.55148	103.19474	5.53030	103.21152	1.07	0.00	0	14,77
R2023	On	04/08/2022	Bond Future			5.63149	104.57331	5.59847	104.59140	0.76	0.00	0	2,38
R2023	On	03/11/2022	Bond Future			5.19319	102.24569	5.13206	102.26457	0.40	0.00	0	
Total R2023 Future											0.00	0	17,16
R2023	On	05/05/2022	Bond Future	6.29	Call		623.10000	0.62310	607,210	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		24.27000	0.02427	25,160	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		630.33000	0.63033	614,410	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		23.65000	0.02365	24,510	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		637.57000	0.63757	621,620	1.28	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		23.05000	0.02305	23,880	1.28	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		115.45000	0.11545	120,800	0.83	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		355.53000	0.35553	342,740	0.83	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		114.12000	0.11412	119,420	0.83	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		359.68000	0.35968	346,820	0.83	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	04/08/2022	Bond Future	6.05	Put			112.82000	0.11282	118,050	0.83	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			351.40000	0.35140	338,660	0.83	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			382.43000	0.38243	366,900	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			38.22000	0.03822	41,570	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			385.14000	0.38514	369,580	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			37.87000	0.03787	41,190	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			387.65000	0.38765	372,060	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			37.31000	0.03731	40,600	0.47	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,16
R2030	On	05/05/2022	Bond Future			9.77170	92.70849	9.65618	93.28971		8.40	33,004,222.44	356	70,56
R2030	On	04/08/2022	Bond Future			9.97831	89.96311	9.85683	90.55302		8.55	0.00	0	25,17
R2030	On	03/11/2022	Bond Future			10.15531	91.29757	10.02784	91.89695		8.17	0.00	0	
R2030	On	02/02/2023	Bond Future			10.31575	88.82603	10.18169	89.43614		8.25	0.00	0	
Total R2030 Future												33,004,222.44	356	95,73
R2030	On	05/05/2022	Bond Future	10.21	Put			264.34000	0.26434	367,960	8.58	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			6,681.56000	6.68156	6,110,710	9.62	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			20.40000	0.02040	30,770	9.62	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			2,014.50000	2.01450	1,616,020	8.36	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			280.39000	0.28039	389,070	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			2,967.54000	2.96754	2,492,450	8.57	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			272.26000	0.27226	378,390	8.57	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			477.59000	0.47759	322,860	7.89	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			6,262.63000	6.26263	6,838,090	7.79	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			3,008.22000	3.00822	2,530,620	8.58	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,250.92000	1.25092	1,575,330	8.08	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			1,092.42000	1.09242	814,140	8.12	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,123.64000	1.12364	1,426,580	8.12	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			58.27000	0.05827	31,710	7.72	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			545.44000	0.54544	728,180	8.36	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			2,927.04000	2.92704	2,454,500	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			82.56000	0.08256	46,370	7.70	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			4,060.18000	4.06018	4,605,210	7.70	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			238.84000	0.23884	149,440	7.77	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			2,842.37000	2.84237	3,334,190	7.77	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			2,041.25000	2.04125	2,467,740	7.89	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			966.54000	0.96654	709,730	8.08	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			0.08000	0.00008	0,030	7.89	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			10,428.34000	10.42834	11,009,510	7.89	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	8.14	Call		1.59000	0.00159	0,650	7.86	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put		8,088.52000	8.08852	8,668,800	7.86	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		10.92000	0.01092	5,160	7.79	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.81	Put		4,463.82000	4.46382	5,018,480	7.72	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,183.63000	1.18363	968,470	8.25	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		2,745.54000	2.74554	3,120,290	8.25	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,203.13000	1.20313	985,530	8.26	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		2,715.22000	2.71522	3,087,530	8.26	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		88.35000	0.08835	62,440	8.09	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Put		2,685.12000	2.68512	3,054,990	8.26	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		5,579.62000	5.57962	5,083,910	9.55	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		443.63000	0.44363	537,830	9.55	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call		461.05000	0.46105	353,970	7.91	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		8,102.51000	8.10251	8,666,510	8.09	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put		4,506.71000	4.50671	4,989,540	7.91	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		1,222.82000	1.22282	1,002,780	8.26	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		2,501.78000	2.50178	2,189,620	8.08	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		2,208.86000	2.20886	2,496,080	8.08	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		2,527.43000	2.52743	2,213,360	8.09	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		2,187.50000	2.18750	2,472,810	8.09	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		2,476.55000	2.47655	2,166,310	8.08	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		2,230.67000	2.23067	2,519,810	8.08	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		2,279.06000	2.27906	2,002,210	7.95	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		3,114.45000	3.11445	3,447,710	7.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		925.65000	0.92565	778,600	7.61	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		5,558.94000	5.55894	6,022,000	7.61	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call		1,589.18000	1.58918	1,370,580	7.73	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put		4,014.56000	4.01456	4,406,070	7.73	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Call		1,856.60000	1.85660	1,614,020	7.82	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		3,623.02000	3.62302	3,990,550	7.82	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		556.23000	0.55623	458,010	7.58	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		7,114.07000	7.11407	7,625,960	7.58	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		3,138.28000	3.13828	3,473,250	7.94	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		2,301.27000	2.30127	2,022,730	7.96	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		3,090.42000	3.09042	3,421,990	7.96	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		2,147.20000	2.14720	1,880,610	7.91	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		3,260.63000	3.26063	3,604,150	7.91	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.99	Call		2,256.63000	2.25663	1,981,490	7.94	0.00	0	
Total R2030 Option											0.00	0	29,42

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For R2030										33,004,222.44	356	125,16
R2032 On 05/05/2022 Bond Future			10.15063	89.19221	10.02506	89.90720		9.71		19,443,901.78	218	141,27
R2032 On 04/08/2022 Bond Future			10.33736	90.40474	10.20619	91.13024		9.41		0.00	0	2,14
R2032 On 03/11/2022 Bond Future			10.50749	87.59233	10.37055	88.32922		9.45		0.00	0	
R2032 On 02/02/2023 Bond Future			10.65972	89.06547	10.51666	89.81545		9.10		0.00	0	
Total R2032 Future										19,443,901.78	218	143,35
R2032 On 05/05/2022 Bond Future	9.58	Call			307.84000	0.30784	185,260	8.84		0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			2,904.91000	2.90491	3,497,320	8.84		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			1,748.46000	1.74846	1,326,100	9.63		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			5,345.97000	5.34597	4,678,910	10.79		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			82.94000	0.08294	124,860	10.88		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			659.63000	0.65963	899,710	9.76		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			5,646.13000	5.64613	4,971,940	10.89		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			80.52000	0.08052	121,320	10.89		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			6,349.35000	6.34935	5,662,150	11.13		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			53.01000	0.05301	80,800	11.13		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			867.34000	0.86734	1,159,970	9.63		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			2,159.25000	2.15925	1,684,340	9.76		0.00	0	95
R2032 On 05/05/2022 Bond Future	10.98	Put			96.18000	0.09618	144,110	10.79		0.00	0	95
R2032 On 05/05/2022 Bond Future	11.02	Call			5,545.95000	5.54595	4,874,020	10.86		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			85.43000	0.08543	128,490	10.86		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			5,596.03000	5.59603	4,922,960	10.88		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			2,021.82000	2.02182	2,385,140	9.15		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Call			420.32000	0.42032	305,530	8.26		0.00	0	1,30
R2032 On 04/08/2022 Bond Future	10.10	Put			2,345.36000	2.34536	2,747,150	9.01		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			151.77000	0.15177	103,840	8.37		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.20	Put			2,073.09000	2.07309	2,442,750	9.13		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			2,068.52000	2.06852	1,709,500	9.14		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			2,047.33000	2.04733	2,413,810	9.14		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			2,098.58000	2.09858	1,736,400	9.15		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			2,038.66000	2.03866	1,682,820	9.13		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Put			7,397.06000	7.39706	8,074,630	8.37		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Put			5,059.23000	5.05923	5,669,940	8.26		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			870.38000	0.87038	669,440	8.52		0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			3,630.22000	3.63022	4,154,780	8.52		0.00	0	
R2032 On 04/08/2022 Bond Future	10.10	Call			1,752.15000	1.75215	1,428,440	9.01		0.00	0	1,30
R2032 On 04/08/2022 Bond Future	11.60	Call			7,618.43000	7.61843	6,969,410	10.86		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			300.28000	0.30028	376,760	10.86		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			8,937.30000	8.93730	8,264,430	11.26		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	11.89	Put			199.90000	0.19990	252,530	11.26	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			2,917.95000	2.91795	2,520,680	9.25	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,274.71000	2.27471	2,614,330	9.25	0.00	0	4%
R2032	On	03/11/2022	Bond Future	10.56	Call			3,133.46000	3.13346	2,719,310	9.31	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,116.19000	2.11619	2,438,930	9.31	0.00	0	1%
R2032	On	03/11/2022	Bond Future	10.66	Call			3,453.13000	3.45313	3,015,510	9.38	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			1,863.48000	1.86348	1,562,640	8.89	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			3,288.58000	3.28858	3,724,630	8.89	0.00	0	4%
R2032	On	03/11/2022	Bond Future	10.16	Call			1,989.95000	1.98995	1,676,090	8.94	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			3,139.21000	3.13921	3,562,240	8.94	0.00	0	1%
R2032	On	03/11/2022	Bond Future	10.21	Call			2,120.78000	2.12078	1,793,950	9.00	0.00	0	5%
R2032	On	03/11/2022	Bond Future	12.30	Put			351.99000	0.35199	422,190	11.32	0.00	0	7%
R2032	On	03/11/2022	Bond Future	9.36	Call			592.62000	0.59262	463,760	8.51	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			6,294.73000	6.29473	6,902,760	8.51	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			698.64000	0.69864	551,500	8.51	0.00	0	5%
R2032	On	03/11/2022	Bond Future	9.46	Put			5,815.07000	5.81507	6,404,820	8.51	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			1,423.98000	1.42398	1,172,650	8.69	0.00	0	7%
R2032	On	03/11/2022	Bond Future	10.66	Put			1,905.22000	1.90522	2,204,490	9.38	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			740.85000	0.74085	880,020	10.31	0.00	0	5%
R2032	On	03/11/2022	Bond Future	12.30	Call			10,014.11000	10.01411	9,347,420	11.32	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			3,907.71000	3.90771	4,393,270	8.69	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Call			544.49000	0.54449	424,220	8.51	0.00	0	1%
R2032	On	03/11/2022	Bond Future	9.31	Put			6,541.27000	6.54127	7,157,890	8.51	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			2,995.32000	2.99532	3,405,380	9.00	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			3,485.69000	3.48569	3,045,770	9.39	0.00	0	7%
R2032	On	03/11/2022	Bond Future	10.67	Put			1,884.96000	1.88496	2,181,930	9.39	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			6,825.67000	6.82567	6,227,950	10.31	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			3,339.96000	3.33996	3,739,710	8.86	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			2,695.03000	2.69503	2,342,640	8.87	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			4,005.33000	4.00533	4,455,260	8.69	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.22	Call			2,240.60000	2.24060	1,927,370	8.74	0.00	0	5%
R2032	On	02/02/2023	Bond Future	11.69	Put			1,110.95000	1.11095	1,281,850	9.97	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			7,605.34000	7.60534	7,008,810	10.15	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			983.67000	0.98367	1,137,120	10.15	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.39	Call			2,668.75000	2.66875	2,318,520	8.86	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put			7,380.49000	7.38049	7,996,840	8.29	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			876.26000	0.87626	716,510	8.32	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.40	Put			3,313.00000	3.31300	3,710,590	8.87	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			2,965.57000	2.96557	2,591,770	8.94	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,053.46000	3.05346	3,429,640	8.94	0.00	0	4%

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	02/02/2023	Bond Future	10.16	Call		2,097.70000	2.09770	1,797,650	8.69	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call		1,577.78000	1.57778	1,330,250	8.50	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.92	Put		4,800.19000	4.80019	5,302,640	8.50	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Put		3,823.48000	3.82348	4,260,230	8.74	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call		2,642.61000	2.64261	2,294,540	8.85	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		3,367.10000	3.36710	3,769,010	8.85	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call		699.47000	0.69947	565,840	8.29	0.00	0	4!
R2032	On	02/02/2023	Bond Future	12.75	Call		11,275.01000	11.27501	10,604,860	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put		486.19000	0.48619	566,020	11.24	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Call		3,449.54000	3.44954	3,040,330	9.05	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Put		2,646.00000	2.64600	2,986,770	9.05	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call		7,016.56000	7.01656	6,437,480	9.97	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Put		6,633.53000	6.63353	7,223,760	8.32	0.00	0	
Total R2032 Option											0.00	0	20,05
Total For R2032											19,443,901.78	218	163,44
R2035	On	05/05/2022	Bond Future			10.49830	90.39327	10.36768	91.23364	10.94	192,899,238.18	2,134	71,4!
R2035	On	04/08/2022	Bond Future			10.68202	91.58208	10.54584	92.43488	10.59	0.00	0	49,8!
R2035	On	03/11/2022	Bond Future			10.84092	88.47425	10.69931	89.34024	10.69	0.00	0	
R2035	On	02/02/2023	Bond Future			10.98370	90.00028	10.83633	90.88135	10.27	0.00	0	
Total R2035 Future											192,899,238.18	2,134	121,3!
R2035	On	05/05/2022	Bond Future	10.72	Call		2,825.94000	2.82594	2,223,680	10.90	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put		584.75000	0.58475	822,860	10.90	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		3,307.69000	3.30769	2,659,850	11.03	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		7,823.41000	7.82341	7,005,590	12.50	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		38.99000	0.03899	61,540	12.50	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call		13,142.26000	13.14226	12,302,650	13.62	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		444.97000	0.44497	637,500	11.03	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		7,712.04000	7.71204	6,895,530	12.46	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		1.05000	0.00105	1,810	13.62	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		41.42000	0.04142	65,280	12.46	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		7,767.73000	7.76773	6,950,560	12.48	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		40.18000	0.04018	63,380	12.48	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		2,100.65000	2.10065	2,498,200	10.48	0.00	0	1!
R2035	On	04/08/2022	Bond Future	10.72	Call		2,980.35000	2.98035	2,496,960	10.56	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		1,891.79000	1.89179	2,261,200	10.56	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		3,017.32000	3.01732	2,530,470	10.57	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put		7,036.17000	7.03617	7,800,790	9.24	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		608.01000	0.60801	445,010	9.32	0.00	0	1!
R2035	On	04/08/2022	Bond Future	9.84	Put		5,222.01000	5.22201	5,911,810	9.32	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	10.53	Call			2,317.74000	2.31774	1,902,330	10.36	0.00	0	40
R2035	On	04/08/2022	Bond Future	12.18	Put			268.49000	0.26849	339,010	12.75	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			2,691.56000	2.69156	2,236,310	10.48	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			4,663.42000	4.66342	4,053,040	11.05	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,086.38000	1.08638	1,328,800	11.05	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			9,772.35000	9.77235	8,990,070	12.75	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			2,417.70000	2.41770	2,855,090	10.36	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			1,866.83000	1.86683	2,232,780	10.57	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Call			288.35000	0.28835	200,170	9.24	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.74	Call			3,054.72000	3.05472	2,564,420	10.58	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			1,842.37000	1.84237	2,204,870	10.58	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Call			3,962.18000	3.96218	3,447,400	10.68	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			2,197.58000	2.19758	2,548,790	10.68	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.05	Call			4,186.06000	4.18606	3,655,450	10.73	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.05	Put			2,063.53000	2.06353	2,398,910	10.73	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			4,492.28000	4.49228	3,941,180	10.81	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			826.51000	0.82651	647,800	9.54	0.00	0	50
R2035	On	03/11/2022	Bond Future	9.82	Put			6,486.54000	6.48654	7,173,820	9.54	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			1,776.23000	1.77623	1,463,320	9.94	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put			4,284.91000	4.28491	4,837,990	9.94	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			2,542.61000	2.54261	2,147,500	10.28	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			412.70000	0.41270	495,450	13.02	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.14	Put			1,875.45000	1.87545	2,187,830	10.81	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			4,569.94000	4.56994	4,013,840	10.82	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			1,855.55000	1.85555	2,165,440	10.82	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			11,494.40000	11.49440	10,711,160	13.02	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			3,344.10000	3.34410	3,814,980	10.28	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.13	Put			1,895.80000	1.89580	2,210,690	10.81	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call			4,530.91000	4.53091	3,977,300	10.81	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			470.72000	0.47072	552,910	12.62	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.86	Call			3,463.62000	3.46362	3,013,760	9.97	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			3,321.25000	3.32125	3,752,460	9.97	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			3,495.73000	3.49573	3,043,360	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			3,293.31000	3.29331	3,722,010	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			3,528.31000	3.52831	3,073,430	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			3,265.90000	3.26590	3,692,090	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			1,007.38000	1.00738	817,600	9.32	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put			7,510.08000	7.51008	8,201,370	9.32	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			1,883.17000	1.88317	1,579,530	9.46	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			5,199.23000	5.19923	5,776,660	9.46	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	10.66	Call			2,845.67000	2.84567	2,447,100	9.80		0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			4,097.07000	4.09707	3,600,580	10.13		0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put			2,823.74000	2.82374	3,208,320	10.13		0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			4,131.33000	4.13133	3,632,440	10.13		0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			2,799.05000	2.79905	3,181,230	10.13		0.00	0	50
R2035	On	02/02/2023	Bond Future	13.22	Call			13,290.24000	13.29024	12,491,360	12.62		0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			3,916.70000	3.91670	4,399,200	9.80		0.00	0	50
Total R2035 Option												0.00	0	10,95	
Total For R2035												192,899,238.18	2,134	132,32	
R2037	On	05/05/2022	Bond Future			10.68590	86.25713	10.54509	87.17361		11.62		0.00	0	85,12
R2037	On	04/08/2022	Bond Future			10.86372	83.17365	10.71713	84.10343		11.86		0.00	0	52,42
R2037	On	03/11/2022	Bond Future			11.01612	84.40792	10.86396	85.35213		11.40		0.00	0	
R2037	On	02/02/2023	Bond Future			11.15603	81.57097	10.99792	82.53165		11.56		0.00	0	
Total R2037 Future												0.00	0	137,54	
R2037	On	05/05/2022	Bond Future	11.84	Put			45.06000	0.04506	72,470	13.61		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			7,838.73000	7.83873	6,951,330	13.59		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			48.14000	0.04814	77,220	13.59		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			7,893.97000	7.89397	7,005,720	13.60		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			46.56000	0.04656	74,790	13.60		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			7,949.23000	7.94923	7,060,160	13.61		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			925.36000	0.92536	1,157,170	12.45		0.00	0	0
R2037	On	04/08/2022	Bond Future	10.10	Call			752.10000	0.75210	546,000	10.45		0.00	0	0
R2037	On	04/08/2022	Bond Future	10.10	Put			4,838.79000	4.83879	5,562,470	10.45		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			3,007.35000	3.00735	2,482,030	11.73		0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			4,300.35000	4.30035	3,662,960	12.11		0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.89	Put			1,912.49000	1.91249	2,316,950	11.73		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			3,044.85000	3.04485	2,515,740	11.74		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			1,887.30000	1.88730	2,287,970	11.74		0.00	0	0
R2037	On	04/08/2022	Bond Future	11.21	Put			1,233.71000	1.23371	1,526,100	12.11		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			5,248.38000	5.24838	4,550,410	12.45		0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call			7,826.06000	7.82606	7,021,700	13.45		0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put			458.76000	0.45876	584,180	13.45		0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call			3,082.55000	3.08255	2,549,670	11.75		0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			1,862.38000	1.86238	2,259,280	11.75		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			1,862.28000	1.86228	2,199,520	11.47		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			4,566.65000	4.56665	3,965,140	11.45		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			1,902.59000	1.90259	2,245,290	11.45		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			4,606.13000	4.60613	4,001,890	11.46		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			1,882.46000	1.88246	2,222,430	11.46		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/11/2022	Bond Future	11.32	Call		4.64549000	4.64549	4,038,520	11.47	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		3.67595000	3.67595	3,176,790	11.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		3.35769000	3.35769	3,819,210	11.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		3.61089000	3.61089	3,117,090	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		3.41464000	3.41464	3,881,520	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		3.64320000	3.64320	3,146,720	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3.38591000	3.38591	3,850,110	11.38	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											0.00	0	139,75
R2040	On	05/05/2022	Bond Future			10.81322	88.25615	10.67235	89.24338	12.21	5,118,856.70	58	62,12
R2040	On	04/08/2022	Bond Future			10.98617	84.94954	10.83957	85.95098	12.48	0.00	0	42,35
R2040	On	03/11/2022	Bond Future			11.13434	86.21038	10.98225	87.22727	12.00	0.00	0	
R2040	On	02/02/2023	Bond Future			11.27063	83.15351	11.11268	84.18820	12.19	0.00	0	
Total R2040 Future											5,118,856.70	58	104,51
R2040	On	05/05/2022	Bond Future	9.82	Call		58.18000	0.05818	25,950	10.73	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		6,425.52000	6.42552	7,380,520	10.73	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		54.13000	0.05413	87,470	14.00	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		8,217.67000	8.21767	7,262,900	14.03	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		52.60000	0.05260	85,060	14.03	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		14,499.36000	14.49936	13,512,940	15.35	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,165.01000	1.16501	775,490	11.46	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		1,893.43000	1.89343	2,491,140	11.46	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		8,099.63000	8.09963	7,146,640	13.98	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		1.01000	0.00101	1,820	15.35	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		55.70000	0.05570	89,940	13.98	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		8,158.67000	8.15867	7,204,780	14.00	0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		227.81000	0.22781	150,380	10.90	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		8,678.42000	8.67842	9,602,430	10.90	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		2,123.72000	2.12372	1,689,940	12.08	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		3,094.39000	3.09439	3,662,050	12.08	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		3,336.84000	3.33684	2,763,370	12.52	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,012.93000	2.01293	2,436,890	12.53	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,418.38000	3.41838	2,836,910	12.54	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		1,986.61000	1.98661	2,406,580	12.54	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		9,283.16000	9.28316	8,395,910	14.71	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		2,039.54000	2.03954	2,467,510	12.52	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		420.30000	0.42030	534,490	14.71	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.04	Call		3,377.51000	3.37751	2,800,030	12.53	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		4,822.82000	4.82282	4,183,230	12.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/11/2022	Bond Future	11.39	Put		2.13895000	2.13895	2,516,250	12.15	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		4,864.51000	4.86451	4,221,970	12.16	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,116.50000	2.11650	2,490,850	12.16	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		4,906.60000	4.90660	4,261,130	12.17	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,094.52000	2.09452	2,465,940	12.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		3,709.48000	3.70948	4,218,880	11.85	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		3,688.75000	3.68875	3,169,380	11.83	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		3,772.69000	3.77269	4,288,010	11.83	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		3,723.40000	3.72340	3,201,060	11.84	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		3,741.13000	3.74113	4,253,480	11.84	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		3,757.87000	3.75787	3,232,580	11.85	0.00	0	
Total R2040 Option											0.00	0	4,96
Total For R2040											5,118,856.70	58	109,45
R2044	On	05/05/2022	Bond Future			10.83318	85.07787	10.70243	86.01562	12.88	23,991,959.34	282	69,64
R2044	On	04/08/2022	Bond Future			10.99655	81.85325	10.86055	82.80448	13.17	0.00	0	22,58
R2044	On	03/11/2022	Bond Future			11.13618	83.06811	10.99516	84.03411	12.67	0.00	0	
R2044	On	02/02/2023	Bond Future			11.26427	80.08375	11.11796	81.06652	12.88	0.00	0	
Total R2044 Future											23,991,959.34	282	92,23
R2044	On	05/05/2022	Bond Future	11.91	Call		8,099.00000	8.09900	7,195,140	14.77	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		61.31000	0.06131	95,200	14.77	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		8,158.37000	8.15837	7,253,630	14.80	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		59.60000	0.05960	92,610	14.80	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		8,217.70000	8.21770	7,312,100	14.82	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		57.94000	0.05794	90,090	14.82	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		1,943.97000	1.94397	2,328,280	13.31	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,522.40000	3.52240	2,962,980	13.28	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		1,996.45000	1.99645	2,388,260	13.28	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,564.53000	3.56453	3,001,350	13.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		1,970.16000	1.97016	2,358,210	13.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,606.66000	3.60666	3,039,740	13.31	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,900.49000	4.90049	4,290,230	12.83	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,177.40000	2.17740	2,533,140	12.83	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,942.99000	4.94299	4,329,930	12.84	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,154.55000	2.15455	2,507,490	12.84	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		4,858.12000	4.85812	4,250,680	12.82	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,200.47000	2.20047	2,559,030	12.82	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		3,727.77000	3.72777	4,204,350	12.54	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		3,913.15000	3.91315	3,404,140	12.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		3,696.23000	3.69623	4,169,990	12.55	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/02/2023	Bond Future	11.16	Call			3,949.05000	3.94905	3,437,240	12.56	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			3,664.62000	3.66462	4,135,580	12.56	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			3,877.09000	3.87709	3,370,900	12.54	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												23,991,959.34	282	92,23
R2048	On	05/05/2022	Bond Future			10.76849	84.16783	10.63257	85.17756		13.34	0.00	0	193,47
R2048	On	04/08/2022	Bond Future			10.92426	85.27408	10.78290	86.29835		12.95	426,370.40	5	6,55
R2048	On	03/11/2022	Bond Future			11.05835	82.13521	10.91178	83.17520		13.13	0.00	0	
R2048	On	02/02/2023	Bond Future			11.17857	83.55298	11.02659	84.61102		12.65	0.00	0	
Total R2048 Future												426,370.40	5	200,00
R2048	On	05/05/2022	Bond Future	11.81	Put			62.67000	0.06267	100,400	15.07	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call			8,028.97000	8.02897	7,059,040	15.02	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			66.41000	0.06641	106,210	15.02	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call			8,090.00000	8.09000	7,119,020	15.04	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put			64.53000	0.06453	103,280	15.04	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call			8,150.97000	8.15097	7,178,970	15.07	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			2,051.86000	2.05186	2,479,800	12.94	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call			251.71000	0.25171	168,010	11.31	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			8,894.87000	8.89487	9,835,440	11.31	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			902.53000	0.90253	664,070	11.59	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.98	Call			3,501.90000	3.50190	2,909,730	12.92	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Put			5,371.41000	5.37141	6,157,220	11.59	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			1,404.33000	1.40433	1,075,670	11.99	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			4,293.86000	4.29386	4,989,470	11.99	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			2,079.81000	2.07981	2,511,910	12.92	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			3,544.96000	3.54496	2,948,630	12.94	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			3,588.24000	3.58824	2,987,770	12.95	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			2,024.23000	2.02423	2,448,030	12.95	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			3,165.02000	3.16502	2,606,810	12.82	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			2,314.96000	2.31496	2,781,020	12.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			2,190.81000	2.19081	2,571,780	13.21	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			4,943.54000	4.94354	4,290,680	13.19	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			2,238.55000	2.23855	2,625,680	13.19	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			4,987.15000	4.98715	4,331,200	13.20	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			2,214.56000	2.21456	2,598,600	13.20	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			5,030.90000	5.03090	4,371,880	13.21	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			3,833.68000	3.83368	4,344,490	12.48	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			4,105.01000	4.10501	3,554,760	12.49	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			3,800.32000	3.80032	4,308,110	12.49	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/02/2023	Bond Future	11.08	Call		4,142.12000	4.14212	3,588,870	12.50	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		3,767.53000	3.76753	4,272,320	12.50	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		4,068.35000	4.06835	3,521,120	12.48	0.00	0	
Total R2048 Option											0.00	0	3,46
Total For R2048											426,370.40	5	203,46
R209	On	05/05/2022	Bond Future			10.45978	70.18740	10.33939	70.86826	12.24	22,740,717.60	324	20,4
R209	On	04/08/2022	Bond Future			10.61637	71.14159	10.49152	71.83227	11.90	0.00	0	1,5
R209	On	03/11/2022	Bond Future			10.75807	69.05022	10.62869	69.75167	11.98	0.00	0	2,7
R209	On	02/02/2023	Bond Future			10.88430	70.21130	10.75022	70.92509	11.54	0.00	0	
Total R209 Future											22,740,717.60	324	24,71
R209	On	05/05/2022	Bond Future	11.45	Call		6,008.13000	6.00813	5,358,270	14.11	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		65.10000	0.06510	96,100	14.11	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		8,633.25000	8.63325	7,957,950	14.80	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		10.01000	0.01001	15,570	14.80	0.00	0	12,0
R209	On	05/05/2022	Bond Future	10.75	Call		2,737.50000	2.73750	2,225,770	12.61	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		453.04000	0.45304	622,170	12.61	0.00	0	1,0
R209	On	05/05/2022	Bond Future	11.43	Call		5,911.43000	5.91143	5,263,260	14.07	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		68.99000	0.06899	101,680	14.07	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,959.77000	5.95977	5,310,730	14.09	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		67.01000	0.06701	98,830	14.09	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		1,507.60000	1.50760	1,904,520	11.88	0.00	0	11,00
R209	On	05/05/2022	Bond Future	9.50	Call		46.90000	0.04690	23,180	10.69	0.00	0	2,9
R209	On	05/05/2022	Bond Future	9.50	Put		5,063.21000	5.06321	5,720,350	10.69	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		169.72000	0.16972	97,220	11.02	0.00	0	8,5
R209	On	05/05/2022	Bond Future	9.75	Put		3,641.24000	3.64124	4,249,600	11.02	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		996.00000	0.99600	712,060	11.88	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,322.74000	2.32274	1,952,380	11.70	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		1,832.26000	1.83226	2,152,580	11.70	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,353.80000	2.35380	1,980,510	11.71	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		1,808.20000	1.80820	2,125,590	11.71	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,291.86000	2.29186	1,924,450	11.68	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		1,856.57000	1.85657	2,179,840	11.68	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		459.64000	0.45964	358,120	10.67	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		283.43000	0.28343	215,680	10.66	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Put		1,739.07000	1.73907	2,002,160	11.98	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.01	Call		3,759.34000	3.75934	3,318,860	11.99	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		1,720.32000	1.72032	1,981,290	11.99	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,793.09000	3.79309	3,350,510	12.00	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,701.74000	1.70174	1,960,610	12.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	9.25	Put		8,418.29000	8.41829	9,051,990	10.66	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		7,024.99000	7.02499	7,624,920	10.67	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		1,053.15000	1.05315	856,770	10.70	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		4,608.23000	4.60823	5,113,300	10.70	0.00	0	6,00
R209	On	03/11/2022	Bond Future	10.50	Call		2,204.25000	2.20425	1,881,950	11.43	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		2,911.97000	2.91197	3,291,120	11.43	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,826.96000	3.82696	3,382,280	12.01	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,683.33000	1.68333	1,940,100	12.01	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		5,547.18000	5.54718	5,016,850	12.58	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,009.96000	1.00996	1,181,080	12.58	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		3,725.70000	3.72570	3,287,340	11.98	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		3,095.68000	3.09568	2,726,400	11.36	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		2,936.25000	2.93625	3,280,760	11.36	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		3,123.90000	3.12390	2,752,590	11.37	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		2,911.04000	2.91104	3,253,520	11.37	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		3,152.23000	3.15223	2,778,900	11.38	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		2,886.01000	2.88601	3,226,470	11.38	0.00	0	
Total R209 Option											0.00	0	53,60
Total For R209											22,740,717.60	324	78,31
R210	On	05/05/2022	Bond Future			220.09706	220.09706	220.07062	220.07062		0.00	0	1,00
R210	On	04/08/2022	Bond Future			223.14393	223.14393	223.11901	223.11901		0.00	0	20
R210	On	03/11/2022	Bond Future			223.56289	223.56289	223.53913	223.53913		0.00	0	
R210	On	02/02/2023	Bond Future			227.36255	227.36255	227.34019	227.34019		0.00	0	
Total R210 Future											0.00	0	1,30
Total For R210											0.00	0	1,30
R213	On	05/05/2022	Bond Future			10.02480	83.90643	9.90431	84.52308	9.46	10,740,023.04	128	25,07
R213	On	04/08/2022	Bond Future			10.22011	85.01150	10.09400	85.63749	9.16	0.00	0	
R213	On	03/11/2022	Bond Future			10.38933	82.75125	10.25761	83.38701	9.13	0.00	0	
R213	On	02/02/2023	Bond Future			10.54026	84.17624	10.40248	84.82315	8.82	0.00	0	
Total R213 Future											10,740,023.04	128	25,07
R213	On	05/05/2022	Bond Future	10.63	Call		3,791.90000	3.79190	3,248,370	9.90	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		165.29000	0.16529	238,410	9.90	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		3,835.70000	3.83570	3,290,350	9.92	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		160.55000	0.16055	231,850	9.92	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		3,879.58000	3.87958	3,332,440	9.93	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		155.94000	0.15594	225,450	9.93	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,471.99000	2.47199	2,844,580	8.86	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,418.08000	1.41808	1,161,990	8.87	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,443.72000	2.44372	2,813,620	8.87	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R213	On	04/08/2022	Bond Future	9.90	Call		1,440.49000	1.44049	1,181,730	8.87	0.00	0		
R213	On	04/08/2022	Bond Future	9.90	Put		2,415.48000	2.41548	2,782,710	8.87	0.00	0		
R213	On	04/08/2022	Bond Future	9.88	Call		1,395.65000	1.39565	1,142,250	8.86	0.00	0		
R213	On	03/11/2022	Bond Future	10.40	Put		2,060.04000	2.06004	2,348,040	9.06	0.00	0		
R213	On	03/11/2022	Bond Future	9.98	Call		1,714.69000	1.71469	1,455,500	8.74	0.00	0		
R213	On	03/11/2022	Bond Future	9.98	Put		3,075.45000	3.07545	3,452,020	8.74	0.00	0	20	
R213	On	03/11/2022	Bond Future	10.19	Call		2,201.94000	2.20194	1,897,760	8.91	0.00	0		
R213	On	03/11/2022	Bond Future	10.19	Put		2,530.72000	2.53072	2,862,300	8.91	0.00	0	47	
R213	On	03/11/2022	Bond Future	10.37	Call		2,665.88000	2.66588	2,324,220	9.04	0.00	0		
R213	On	03/11/2022	Bond Future	10.37	Put		2,123.03000	2.12303	2,417,130	9.04	0.00	0	20	
R213	On	03/11/2022	Bond Future	9.13	Call		479.92000	0.47992	379,520	8.35	0.00	0	20	
R213	On	03/11/2022	Bond Future	9.13	Put		6,189.53000	6.18953	6,724,890	8.35	0.00	0		
R213	On	03/11/2022	Bond Future	9.19	Call		529.33000	0.52933	420,560	8.35	0.00	0	47	
R213	On	03/11/2022	Bond Future	9.19	Put		5,922.67000	5.92267	6,449,660	8.35	0.00	0		
R213	On	03/11/2022	Bond Future	9.84	Call		1,424.84000	1.42484	1,195,820	8.62	0.00	0		
R213	On	03/11/2022	Bond Future	10.38	Call		2,692.62000	2.69262	2,348,920	9.05	0.00	0		
R213	On	03/11/2022	Bond Future	10.38	Put		2,101.69000	2.10169	2,393,750	9.05	0.00	0		
R213	On	03/11/2022	Bond Future	10.39	Call		2,719.76000	2.71976	2,374,020	9.06	0.00	0		
R213	On	03/11/2022	Bond Future	10.39	Put		2,080.79000	2.08079	2,370,810	9.06	0.00	0		
R213	On	03/11/2022	Bond Future	10.40	Call		2,747.02000	2.74702	2,399,260	9.06	0.00	0		
R213	On	03/11/2022	Bond Future	9.84	Put		3,482.75000	3.48275	3,889,490	8.62	0.00	0	47	
R213	On	02/02/2023	Bond Future	10.23	Call		2,319.26000	2.31926	2,024,820	8.49	0.00	0		
R213	On	02/02/2023	Bond Future	10.23	Put		3,138.39000	3.13839	3,490,860	8.49	0.00	0		
R213	On	02/02/2023	Bond Future	10.35	Call		2,604.22000	2.60422	2,287,800	8.57	0.00	0		
R213	On	02/02/2023	Bond Future	10.35	Put		2,852.36000	2.85236	3,182,850	8.57	0.00	0	47	
R213	On	02/02/2023	Bond Future	9.16	Call		639.43000	0.63943	523,960	8.06	0.00	0	47	
R213	On	02/02/2023	Bond Future	9.16	Put		6,779.72000	6.77972	7,311,160	8.06	0.00	0		
R213	On	02/02/2023	Bond Future	10.01	Call		1,838.41000	1.83841	1,584,930	8.32	0.00	0		
R213	On	02/02/2023	Bond Future	10.01	Put		3,717.54000	3.71754	4,110,970	8.32	0.00	0	47	
R213	On	02/02/2023	Bond Future	10.21	Call		2,273.04000	2.27304	1,982,310	8.47	0.00	0		
R213	On	02/02/2023	Bond Future	10.21	Put		3,187.83000	3.18783	3,544,010	8.47	0.00	0		
R213	On	02/02/2023	Bond Future	10.22	Put		3,163.19000	3.16319	3,517,510	8.48	0.00	0		
R213	On	02/02/2023	Bond Future	10.43	Call		2,803.24000	2.80324	2,472,410	8.62	0.00	0	93	
R213	On	02/02/2023	Bond Future	10.43	Put		2,673.50000	2.67350	2,989,580	8.62	0.00	0		
R213	On	02/02/2023	Bond Future	12.20	Call		8,571.54000	8.57154	8,019,700	10.26	0.00	0		
R213	On	02/02/2023	Bond Future	12.20	Put		622.63000	0.62263	717,700	10.26	0.00	0	93	
R213	On	02/02/2023	Bond Future	10.22	Call		2,296.25000	2.29625	2,003,660	8.48	0.00	0		
Total R213 Option											0.00	0	5,32	
Total For R213											10,740,023.04	128	30,40	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R214	On	05/05/2022			10.76926	67.10429	10.63861	67.87034		13.34		0.00	0	15,3
R214	On	04/08/2022			10.92622	67.98627	10.79066	68.76329		12.97		0.00	0	1,3
R214	On	03/11/2022			11.06150	65.72431	10.92120	66.51330		13.13		0.00	0	
R214	On	02/02/2023			11.18273	66.85846	11.03749	67.66119		12.67		0.00	0	
Total R214 Future												0.00	0	16,6
R214	On	05/05/2022	11.73	Call			6,063.58000	6.06358	5,333,270	14.87		0.00	0	
R214	On	05/05/2022	11.73	Put			64.81000	0.06481	100,550	14.87		0.00	0	
R214	On	05/05/2022	11.74	Call			6,112.70000	6.11270	5,381,440	14.90		0.00	0	
R214	On	05/05/2022	11.74	Put			62.96000	0.06296	97,750	14.90		0.00	0	
R214	On	05/05/2022	11.75	Call			6,161.82000	6.16182	5,429,660	14.92		0.00	0	
R214	On	05/05/2022	11.75	Put			61.18000	0.06118	95,070	14.92		0.00	0	
R214	On	04/08/2022	10.98	Call			2,764.40000	2.76440	2,316,650	12.94		0.00	0	
R214	On	04/08/2022	10.98	Put			1,683.07000	1.68307	2,012,340	12.94		0.00	0	
R214	On	04/08/2022	10.99	Call			2,798.36000	2.79836	2,347,470	12.96		0.00	0	
R214	On	04/08/2022	10.99	Put			1,660.68000	1.66068	1,986,810	12.96		0.00	0	
R214	On	04/08/2022	10.97	Call			2,730.46000	2.73046	2,285,860	12.93		0.00	0	
R214	On	04/08/2022	10.97	Put			1,705.54000	1.70554	2,037,960	12.93		0.00	0	
R214	On	03/11/2022	11.34	Put			1,740.59000	1.74059	2,026,720	13.23		0.00	0	
R214	On	03/11/2022	11.35	Call			4,087.49000	4.08749	3,582,330	13.24		0.00	0	
R214	On	03/11/2022	11.35	Put			1,721.99000	1.72199	2,005,820	13.24		0.00	0	
R214	On	03/11/2022	11.36	Call			4,122.63000	4.12263	3,615,190	13.25		0.00	0	
R214	On	03/11/2022	11.36	Put			1,703.56000	1.70356	1,985,110	13.25		0.00	0	
R214	On	03/11/2022	11.34	Call			4,052.46000	4.05246	3,549,600	13.23		0.00	0	
R214	On	02/02/2023	11.07	Call			3,257.21000	3.25721	2,841,080	12.51		0.00	0	
R214	On	02/02/2023	11.07	Put			3,076.18000	3.07618	3,462,780	12.51		0.00	0	
R214	On	02/02/2023	11.08	Call			3,286.52000	3.28652	2,868,140	12.52		0.00	0	
R214	On	02/02/2023	11.08	Put			3,049.97000	3.04997	3,434,320	12.52		0.00	0	
R214	On	02/02/2023	11.09	Call			3,315.96000	3.31596	2,895,310	12.53		0.00	0	
R214	On	02/02/2023	11.09	Put			3,023.95000	3.02395	3,406,030	12.53		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	16,6
Total for Bond												372,660,650.32	4,081	1,270,91
ES23	On	25/01/2023			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2048									0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	
Total R209 Future									0.00	0	
Total For R209									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future									0.00	0	
Total For R209/R186									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 05/05/2022 GOVI			822.00900	822.00900	828.88000	828.88000			0.00	0	98
GOVI On 04/08/2022 GOVI			833.07400	833.07400	840.04500	840.04500			0.00	0	
GOVI On 03/11/2022 GOVI			845.52100	845.52100	852.60200	852.60200			0.00	0	
GOVI On 02/02/2023 GOVI			859.68600	859.68600	866.89200	866.89200			0.00	0	
Total GOVI Future									0.00	0	98
GOVI On 05/05/2022 GOVI	788.23	Call			406,500.00000	40.65000	337,790,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/05/2022	GOVI	788.24	Call		406,400.00000	40.64000	337,690,000		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		406,300.00000	40.63000	337,590,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		207,850.00000	20.78500	138,140,000		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		207,750.00000	20.77500	138,040,000		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		207,650.00000	20.76500	137,940,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		321,920.00000	32.19200	251,110,000		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		321,820.00000	32.18200	251,010,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		321,720.00000	32.17200	250,910,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		160,720.00000	16.07200	88,660,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		160,620.00000	16.06200	88,560,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		160,520.00000	16.05200	88,460,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	9€
Total for GOVI											0.00	0	9€
AL37	On	05/05/2022	Index Future			810.93400	810.93400	814.25800	814.25800		0.00	0	
AL37	On	04/08/2022	Index Future			821.85000	821.85000	825.22600	825.22600		0.00	0	
AL37	On	03/11/2022	Index Future			834.12900	834.12900	837.56200	837.56200		0.00	0	
AL37	On	02/02/2023	Index Future			848.10300	848.10300	851.60000	851.60000		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/05/2022	Index Future			935.95700	935.95700	942.52800	942.52800		0.00	0	
AL7T	On	04/08/2022	Index Future			948.55600	948.55600	955.22400	955.22400		0.00	0	
AL7T	On	03/11/2022	Index Future			962.72800	962.72800	969.50300	969.50300		0.00	0	
AL7T	On	02/02/2023	Index Future			978.85600	978.85600	985.75300	985.75300		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/05/2022	Index Future			833.44500	833.44500	840.36500	840.36500		0.00	0	1€
ALBI	On	04/08/2022	Index Future			844.66400	844.66400	851.68400	851.68400	16,893,280.00		2	€

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/11/2022	Index Future			857.28400	857.28400	864.41500	864.41500			0.00	0	
ALBI	On	02/02/2023	Index Future			871.64600	871.64600	878.90400	878.90400			0.00	0	
Total ALBI Future												16,893,280.00	2	22
Total For ALBI												16,893,280.00	2	22
IGOV	On	05/05/2022	Index Future			314.57200	314.57200	315.42500	315.42500			0.00	0	45
IGOV	On	04/08/2022	Index Future			318.88400	318.88400	319.75200	319.75200			0.00	0	
IGOV	On	03/11/2022	Index Future			323.72400	323.72400	324.60800	324.60800			0.00	0	
IGOV	On	02/02/2023	Index Future			329.22200	329.22200	330.12300	330.12300			0.00	0	
Total IGOV Future												0.00	0	45
Total For IGOV												0.00	0	45
Total for Index												16,893,280.00	2	72
JIBAR	f On	20/04/2022	Jibar Future			4.62500	95.37500	4.62500	95.37500			0.00	0	
JIBAR	f On	18/05/2022	Jibar Future			4.69000	95.31000	4.70000	95.30000			0.00	0	
JIBAR	f On	15/06/2022	Jibar Future			5.11500	94.88500	5.11500	94.88500			0.00	0	
JIBAR	f On	20/07/2022	Jibar Future			5.20000	94.80000	5.19000	94.81000			0.00	0	
JIBAR	f On	17/08/2022	Jibar Future			5.59000	94.41000	5.58000	94.42000			0.00	0	
JIBAR	f On	21/09/2022	Jibar Future			5.65500	94.34500	5.64500	94.35500			0.00	0	
JIBAR	f On	21/12/2022	Jibar Future			6.33000	93.67000	6.30000	93.70000			0.00	0	
JIBAR	f On	15/03/2023	Jibar Future			6.61000	93.39000	6.57000	93.43000			0.00	0	
JIBAR	f On	21/06/2023	Jibar Future			6.84000	93.16000	6.76000	93.24000			0.00	0	
JIBAR	f On	20/09/2023	Jibar Future			6.94000	93.06000	6.87000	93.13000			0.00	0	
JIBAR	f On	20/12/2023	Jibar Future			7.05500	92.94500	6.98500	93.01500			0.00	0	
JIBAR	f On	20/03/2024	Jibar Future			7.26500	92.73500	7.18500	92.81500			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 :												389,553,930.32	4,083	1,272,84
ABCPI	On	07/12/2023	Spot Bond			2.23300	322.46152	2.23300	322.38314			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	100.14172			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	101.63115			0.00	0	
Total ABF003 SPOT												0.00	0	
Total For ABF003												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.65000	102.19869	9.65000	102.17223				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.01500	92.54627	11.01500	92.51901				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.37886				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.03193				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.64606				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.09906				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.89456				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.53768				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.07486				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	100.44227				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.46592				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	104.42723				0.00	0	
Total ABFN26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.82217				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.98708				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.85730				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.96352				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.62555				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.07879				0.00	0	21,000,00
Total ABFN35 SPOT										0.00	0	21,000,00
Total For ABFN35										0.00	0	21,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.54556				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.94686				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.86569				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.30279				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.30954				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.40895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.72477				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.92034				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.94628				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.96486				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.98547				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.50869				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.38281				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.11048				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	99.86682				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	99.94369				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	99.72549				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.53084				0.00	0	20,000,00
Total ABFN53 SPOT										0.00	0	20,000,00
Total For ABFN53										0.00	0	20,000,00
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.54887				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.56394				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.26186				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.18197				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.45943				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.06111				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.79500	6.79500	6.79500	147.88426				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	33.03033	100.00000	32.95161				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.54500	2.54500	2.54500	157.79394				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.42500	3.42500	3.42500	209.54338				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.37100	4.37100	4.37100	236.21841				0.00	0	
Total ABN63 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.04000	7.04000	7.04000	101.11049			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.20000	8.20000	8.20000	111.52366			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.48000	104.04086	5.48000	104.02536			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.57000	106.14710	5.57000	106.13099		17,824,000,000.00		3,200,000	800,00
Total ABS15 SPOT								17,824,000,000.00		3,200,000	800,00
Total For ABS15								17,824,000,000.00		3,200,000	800,00
ABS16 On 11/11/2025 Spot Bond			7.89000	111.57959	7.89000	111.55574			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.61000	112.77571	8.61000	112.74945			0.00	0	200,000,00
Total ABS17 SPOT									0.00	0	200,000,00
Total For ABS17									0.00	0	200,000,00
ABS18 On 26/09/2023 Spot Bond			6.01000	105.38179	6.01000	105.36455			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.98000	103.33512	7.98000	103.31316		731,287,200,000.00		91,640,000	45,820,00
Total ABS7 SPOT								731,287,200,000.00		91,640,000	45,820,00
Total For ABS7								731,287,200,000.00		91,640,000	45,820,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.49700	100.00000	11.47170			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.57300	325.91659	1.57300	325.84322			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABS12									0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.07500	11.07500	11.07500	101.85110			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.01743			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.01691				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.86171				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.01714				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.01714				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.01763				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.01763				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	166.49022				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	168.53299				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.01630				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.03336				0.00	2,600,000,000	1,300,000,000
Total AECI02 SPOT										0.00	2,600,000,000	1,300,000,000
Total For AECI02										0.00	2,600,000,000	1,300,000,000
AECI03 On 21/11/2022 Spot Bond					0.00000	100.56508				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI04 On 21/11/2023 Spot Bond					0.00000	100.79394				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.67668				0.00	0	500,000,00
Total AGL01 SPOT										0.00	0	500,000,00
Total For AGL01										0.00	0	500,000,00
AGL02 On 11/04/2024 Spot Bond					0.00000	102.44316				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.56350				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	105.51346				0.00	360,000,000	90,000,00
Total AGT01 SPOT										0.00	360,000,000	90,000,00
Total For AGT01										0.00	360,000,000	90,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.16766				0.00	4,400,000	1,100,00
Total AGT02 SPOT										0.00	4,400,000	1,100,00
Total For AGT02										0.00	4,400,000	1,100,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.13566				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.83988				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.92519				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.95996				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.50000	98.63304	8.50000	98.61036				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.01232				0.00	0	
Total AH2B11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For AH2B11									0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.18676			0.00	0	
Total AH2C11 SPOT									0.00	0	
Total For AH2C11									0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.40464			0.00	0	
Total AHF2D1 SPOT									0.00	0	
Total For AHF2D1									0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.80292			0.00	0	
Total AHF2O1 SPOT									0.00	0	
Total For AHF2O1									0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.47688			0.00	0	
Total AHF5A2 SPOT									0.00	0	
Total For AHF5A2									0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.73000	104.99215	6.73000	104.97297			0.00	0	
Total AHF5A3 SPOT									0.00	0	
Total For AHF5A3									0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.44836			0.00	0	13,000,00
Total AHF5A4 SPOT									0.00	0	13,000,00
Total For AHF5A4									0.00	0	13,000,00
AHF5B On 21/08/2023 Spot Bond					0.00000	100.50132			0.00	0	
Total AHF5B1 SPOT									0.00	0	
Total For AHF5B1									0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.53388			0.00	0	
Total AHF5C1 SPOT									0.00	0	
Total For AHF5C1									0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.02164			0.00	0	
Total AHF5D1 SPOT									0.00	0	
Total For AHF5D1									0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.55873			0.00	0	
Total AHF6A1 SPOT									0.00	0	
Total For AHF6A1									0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.91679			0.00	0	27,700,00
Total AHF6A2 SPOT									0.00	0	27,700,00
Total For AHF6A2									0.00	0	27,700,00
AHF6B On 21/08/2024 Spot Bond					0.00000	100.50123			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.53377				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.76098				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.61787				0.00	0	14,000,00
Total AHF7A1 SPOT										0.00	0	14,000,00
Total For AHF7A1										0.00	0	14,000,00
AHF7A On 21/08/2025 Spot Bond					0.00000	100.46866				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.51750				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.50529				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.55003				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.53458				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.82569				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.78525				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.73000	108.73077	7.73000	108.70812				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR04 On 29/05/2024 Spot Bond			8.16800	105.04049	8.16800	105.01726				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.88000	93.47360	11.88000	93.44381				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.45500	191.36037	5.45500	191.29722				0.00	0	611,250,00
Total AIRL01 SPOT										0.00	0	611,250,00
Total For AIRL01										0.00	0	611,250,00
APF06 On 24/08/2022 Spot Bond					0.00000	100.42515				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.96730				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.92282				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.20332				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.01976				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.52187				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.88484				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.72100	251.27979	4.72100	251.20183				0.00	0	
Total ASN02 SPOT										0.00	0	
Total For ASN02										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.22100	218.43969	5.22100	218.36899				0.00	0	121,719,70
Total ASN03 SPOT										0.00	0	121,719,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN037									0.00	0	121,719,70
ASN15 On 31/03/2028 Spot Bond			4.29500	199.82609	4.29500	199.76638			0.00	0	
Total ASN154 SPOT									0.00	0	
Total For ASN154									0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.01912			0.00	0	
Total ASN181 SPOT									0.00	0	
Total For ASN181									0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	99.88217			0.00	0	
Total ASN194 SPOT									0.00	0	
Total For ASN194									0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.77500	115.76817	4.77500	115.73200			0.00	0	
Total ASN195 SPOT									0.00	0	
Total For ASN195									0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.01493			0.00	0	
Total ASN196 SPOT									0.00	0	
Total For ASN196									0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.01516			0.00	0	
Total ASN203 SPOT									0.00	0	
Total For ASN203									0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.01516			0.00	135,200,000	33,800,00
Total ASN204 SPOT									0.00	135,200,000	33,800,00
Total For ASN204									0.00	135,200,000	33,800,00
ASN20 On 24/08/2025 Spot Bond					0.00000	104.41948			0.00	0	
Total ASN209 SPOT									0.00	0	
Total For ASN209									0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.34719			0.00	0	
Total ASN214 SPOT									0.00	0	
Total For ASN214									0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.01907			0.00	0	
Total ASN264 SPOT									0.00	0	
Total For ASN264									0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.01164			0.00	0	
Total ASN274 SPOT									0.00	0	
Total For ASN274									0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.59497			0.00	28,000,000	7,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN278 SPOT										0.00	28,000,000	7,000,000
Total For ASN278										0.00	28,000,000	7,000,000
ASN278 On 20/08/2048 Spot Bond					0.00000	100.51261				0.00	16,000,000	4,000,000
Total ASN279 SPOT										0.00	16,000,000	4,000,000
Total For ASN279										0.00	16,000,000	4,000,000
ASN279 On 21/08/2023 Spot Bond					0.00000	100.49969				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN280 On 13/09/2025 Spot Bond					0.00000	100.15948				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN286 On 26/09/2023 Spot Bond					0.00000	99.96767				0.00	24,000,000	6,000,000
Total ASN291 SPOT										0.00	24,000,000	6,000,000
Total For ASN291										0.00	24,000,000	6,000,000
ASN291 On 20/12/2023 Spot Bond					0.00000	100.01613				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN300 On 20/12/2023 Spot Bond					0.00000	100.18052				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN310 On 31/03/2029 Spot Bond			4.06000	4.06000	4.06000	110.78926				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN318 On 28/02/2033 Spot Bond			4.88500	4.88500	4.88500	101.91565				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN319 On 20/06/2024 Spot Bond					0.00000	100.01525				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	100.01739				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN328 On 09/05/2024 Spot Bond					0.00000	100.71327				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										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
ASN33 On 20/06/2024 Spot Bond					0.00000	99.40200				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			4.88500	114.18647	4.88500	114.15044				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.01636				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.01487				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.00587				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.01569				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.01569				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.38520				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.01880				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.01535				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.01591				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.99904				0.00	0	
Total ASN381 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.13369				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.13369				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.34953				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.01548				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.46206				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.02955				0.00	428,000,000	107,000,000
Total ASN399 SPOT										0.00	428,000,000	107,000,000
Total For ASN399										0.00	428,000,000	107,000,000
ASN40: On 20/12/2024 Spot Bond					0.00000	100.01538				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.01806				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.25201				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.03362				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.01443				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.01474				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.01950				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	100.49288				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	103.39512				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.92227				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.93115				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	101.30186				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.66583				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.73739				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.85893				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.81491				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48(On 20/06/2025 Spot Bond					0.00000	100.15824				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	110.18200				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.64942				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.75777				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.13380				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.13380				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.34978				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.89500	98.94741	9.89500	98.92116			43,538,000,000.00		4,400,000	1,100,00
Total ASN508 SPOT									43,538,000,000.00		4,400,000	1,100,00
Total For ASN508									43,538,000,000.00		4,400,000	1,100,00
ASN50(On 21/12/2026 Spot Bond			9.07500	98.67797	9.07500	98.65392			0.00		0	
Total ASN509 SPOT									0.00		0	
Total For ASN509									0.00		0	
ASN51(On 21/12/2026 Spot Bond			9.62500	97.38228	9.62500	97.35714			0.00		0	
Total ASN510 SPOT									0.00		0	
Total For ASN510									0.00		0	
ASN51(On 21/12/2026 Spot Bond			9.62500	97.38228	9.62500	97.35714			0.00		0	
Total ASN511 SPOT									0.00		0	
Total For ASN511									0.00		0	
ASN52(On 31/07/2022 Spot Bond			9.10000	101.29228	9.10000	101.26782			0.00		0	
Total ASN522 SPOT									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.55700	11.05000	101.52682				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.55008	11.00000	101.52005				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.48089	10.50000	101.45220				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.48089	10.50000	101.45220				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	99.78638				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.82901				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.65033				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.49474	10.60000	101.46578				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.73760	10.47000	101.44813				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.48781	10.55000	101.45899				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.79456				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.95747				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.31740				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	99.80238				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.01490				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.13250				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	100.69395				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	100.23944				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	101.30321	9.22000	101.27799				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	101.06323				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	101.01982				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.80227				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.90382				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 28/02/2031 Spot Bond					0.00000	100.46842				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.38241				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.00231				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	99.83723				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.84039				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.01650				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.61419				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.85642				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.01563				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.48992				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.79831				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.01785				0.00	0	
Total ASN633 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.01933				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.30405				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.96044				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.17230				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.11534				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	99.84481				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.39945				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.54651				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	99.79315				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	99.89825				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.01852				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.01930				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.43044				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.02977				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.83756				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.82048				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.95130				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.18671				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.93540				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.01669				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.01682				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.01514				0.00	0	18,000,00
Total ASN703 SPOT										0.00	0	18,000,00
Total For ASN703										0.00	0	18,000,00
ASN70: On 09/11/2026 Spot Bond					0.00000	100.73136				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 04/05/2024 Spot Bond					0.00000	100.84101				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.58703				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	99.84265				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.18257				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	99.91073				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	99.90043				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.16136				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	101.01445				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.28240				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.91940				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.44659				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	99.84350				0.00	0	
Total ASN737 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.01604				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.01630				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.67725				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.87057				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	100.34695				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76: On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.02229				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.02111				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77: On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77: On 29/03/2022 Spot Bond					0.00000	101.27335				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77: On 05/04/2022 Spot Bond					0.00000	101.05311				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77: On 11/04/2022 Spot Bond					0.00000	101.04630				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	101.01826				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.98472				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78(On 13/04/2022 Spot Bond					0.00000	100.98150				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78(On 21/12/2026 Spot Bond			9.32884	9.32884	9.32884	107.03471				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78(On 19/04/2022 Spot Bond					0.00000	100.88752				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN78(On 25/04/2022 Spot Bond					0.00000	100.81708				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78(On 28/04/2022 Spot Bond					0.00000	100.80748				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78(On 28/04/2022 Spot Bond					0.00000	100.81488				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79(On 28/04/2022 Spot Bond					0.00000	100.81488				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN79(On 15/03/2025 Spot Bond					0.00000	100.18265				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79(On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	100.45323				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN79 On 06/06/2022 Spot Bond					0.00000	100.28586				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN80 On 08/06/2022 Spot Bond					0.00000	100.19932				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80 On 31/07/2027 Spot Bond					0.00000	100.25383				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80 On 31/01/2027 Spot Bond					0.00000	100.17134				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80 On 31/01/2030 Spot Bond					0.00000	100.15411				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80 On 15/03/2023 Spot Bond					0.00000	100.15282				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80 On 21/12/2026 Spot Bond					0.00000	100.11908				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.46000	100.00000	4.46000	99.98778				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.00000	9.30000	99.97452				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.99480				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.33602				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.46858				0.00	0	
Total BAW29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.90017				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.78500	101.80971	6.78500	101.79105				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.18903				0.00	200,000,000	100,000,000
Total BAW34 SPOT										0.00	200,000,000	100,000,000
Total For BAW34										0.00	200,000,000	100,000,000
BAW36 On 18/02/2024 Spot Bond					0.00000	101.35959				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	99.83830				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.81674				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.93000	8.93000	8.93000	101.92013				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.68500	11.68500	11.68500	101.29341				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.74558				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.32556				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.72805				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	99.72871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	99.67754				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	99.95588				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.53623				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.53720				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.80618				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	99.81082				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.94538				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	99.81587				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	99.80523				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	99.88429				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	99.98618				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA88 On 31/03/2024 Spot Bond					0.00000	99.97393				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.49009				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	99.99159				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	99.82224				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	99.81646				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	99.82185				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.77849				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.11123				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.77347				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	99.77928				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.05093				0.00	0	
Total BAYB19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB19										0.00	0	
BAYB21 On 30/06/2023 Spot Bond					0.00000	99.76882				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	99.77884				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.63000	8.63000	8.63000	101.09799				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.83269				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.67397				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.26093				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.61660				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.14200				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.33466				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.04649				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.63159				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	80.48100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.72000	102.37554	7.72000	102.35461				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.41822				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.56917				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.81785				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.64695				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.59482				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.00434				0.00	8,200,000,000	4,100,000,000
Total BGT01 SPOT										0.00	8,200,000,000	4,100,000,000
Total For BGT01										0.00	8,200,000,000	4,100,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.26830				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.94487				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.47000	108.21252	6.47000	108.19349				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.18789				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID13 On 14/06/2024 Spot Bond					0.00000	99.83078				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.11418				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.91341				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.94890				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.25192				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.83300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	91.52900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	62.70000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	50.17100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	99.92836				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BNPP1 On 10/05/2022 Spot Bond					0.00000	100.58602				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1 On 23/05/2022 Spot Bond					0.00000	100.37973				0.00	0	
Total BNPP17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP17										0.00	0	
BNPP1: On 03/06/2022 Spot Bond					0.00000	100.28038				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.21883				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.54279				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.21439				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.65458				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.47429				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.86422				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.25232				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.71875				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.74489				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.48301				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.64542				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 BPPF32 SPOT										0.00	0	30,000,00
Total For BPPF32										0.00	0	30,000,00
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.65993				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	99.90319				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.66928				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.11601				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.72881				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.12500	108.29525	8.12500	108.27155				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.37500	109.66664	8.37500	109.64191				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.97500	105.86431	8.97500	105.83906				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.39500	10.39500	10.39500	101.24364				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.12333				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR46 On 28/02/2023 Spot Bond					0.00000	100.50657				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.54049				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.26573				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.34441				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.16529	4.77000	107.47100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.62600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.70473				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.53000	105.59644	7.53000	105.57523				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	107.79091	8.70700	115.42200				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.97580				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.94754				0.00	0	
Total CLN370 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.89320				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	99.36160	10.98000	99.33274				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	111.90100				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	112.66268	6.50000	113.97400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	105.12700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.01611				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.63671				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.63168				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.24500	146.62800	5.24500	146.58033				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.68500	144.89342	5.68500	144.84462				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	99.91303				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	99.92220				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN470 On 19/11/2022 Spot Bond					0.00000	100.59101				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.73000	102.20064	6.73000	102.18223				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	99.92288				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN492 On 20/06/2022 Spot Bond					0.00000	100.01890				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN494 On 29/08/2022 Spot Bond					0.00000	100.41338				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			7.13000	107.03168	7.13000	107.01130				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.93468				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	101.20341				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.27115				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.79422				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN505 On 24/10/2022 Spot Bond					0.00000	101.22887				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.12678				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.44922				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.83237				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.19533	9.96000	100.16924				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.96761	10.01000	103.93971				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.47748				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.16663	9.60000	102.14043				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.15413				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.37889				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	100.32637	9.20000	100.30213				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.43884				0.00	0	
Total CLN525 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.15546				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.51323				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.60865				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.15413				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.01756				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.06487				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.85500	103.20325	9.85500	103.17582				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.26463				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.88809				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.23248				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	147.26900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.39156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	102.89575				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.32500	103.31071	9.32500	103.28470				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.37500	101.65284	9.37500	101.62713				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.46500	105.77797	9.46500	105.75096				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	311.27059				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.63497				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.61355				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.46689				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.36535				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56(On 20/12/2023 Spot Bond				100.00000	0.00000	117.68300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56(On 11/02/2026 Spot Bond					0.00000	100.69100				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.19000	103.53971	10.19000	103.56203				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56(On 12/11/2025 Spot Bond			9.32500	106.20726	9.32500	106.18053				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56(On 08/02/2024 Spot Bond					0.00000	100.73023				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56(On 21/02/2024 Spot Bond					0.00000	100.46456				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56(On 17/01/2024 Spot Bond					0.00000	103.33383				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56(On 04/06/2023 Spot Bond					0.00000	100.32054				0.00	0	20,000,00
Total CLN567 SPOT										0.00	0	20,000,00
Total For CLN567										0.00	0	20,000,00
CLN56(On 11/02/2024 Spot Bond					0.00000	100.65299				0.00	0	35,000,00
Total CLN568 SPOT										0.00	0	35,000,00
Total For CLN568										0.00	0	35,000,00
CLN57(On 12/11/2025 Spot Bond			9.55500	104.89591	9.55500	104.86886				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond					0.00000	100.64370				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 11/02/2024 Spot Bond					0.00000	100.65624				0.00	0	
Total CLN574 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.13684				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.01907				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.02102				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	99.79346				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.68674				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.36975				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.14053				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.92518				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.35978				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.84120				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.22373				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.14125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.07911				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.63175				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.63812				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.66500	149.59622	3.66500	120.54610				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.45958				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	99.92262				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.45958				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.98801				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.27085				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.20544				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.07911				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN60 On 18/06/2024 Spot Bond					0.00000	100.07911				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.15000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.09357				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.67734				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.58351				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	102.68613				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	101.07295				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.48042				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	103.69538	9.32000	103.66942				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.89113				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.35818				0.00	0	
Total CLN611 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.26206				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.46475				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.69757				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.20755				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	97.24000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.24262				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.30620				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.44571				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.83957				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.83671				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.83650				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.52700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.90362				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.69000	103.28229	6.69000	103.26351				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.57336				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.96110				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.89500	64.00823	11.89500	84.37169				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.50745				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.02500	99.36386	10.02500	99.33703				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.57092				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.50878				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.47496				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.71604				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN635 On 19/08/2025 Spot Bond					0.00000	103.25615				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.47675				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.56848				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	100.92361				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.61726				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.94530				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.47919				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.07759				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	101.11434				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.07773				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.71446				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.37829				0.00	0	
Total CLN649 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.56848				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.46253				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.56848				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	98.34000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.01949				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.51507				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.58335				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.99600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.50700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	117.42700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	141.52300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.56523				0.00	0	15,000,00
Total CLN665 SPOT										0.00	0	15,000,00
Total For CLN665										0.00	0	15,000,00
CLN665 On 02/04/2026 Spot Bond					0.00000	101.51930				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.67574				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.44651				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.40000				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.40444				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.62539				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.25248	150.63291	4.25248	122.36589				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25248	150.63291	4.25248	122.36668				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.63757				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.67006				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN679 On 21/12/2026 Spot Bond					0.00000	100.01597				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.65650				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.62568				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.24257				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.01541				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.01584				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.85858				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.01860				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.01839				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.01637				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	99.95109				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.01652				0.00	0	
Total CLN692 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.75153				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.88124				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.34877				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.72549				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.34549				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.59334				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.11804				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.01862				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.45142				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.68629				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.19850				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.01585				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.87173				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.11674				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.13547				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.53810				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.01596				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.01596				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.01596				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.90268				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.18069				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.89203				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.21689				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN722 On 01/06/2026 Spot Bond					0.00000	100.32127				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.93270				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.01470				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.01470				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.01470				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.01496				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.01496				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.01496				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.45287				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.50062				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.14527				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.18393				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	94.23479				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.01797				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.01873				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	109.24300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.88072				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.56034				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.67111				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.55718				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	98.51800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.23250				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.46693				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.01646				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.97460				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	100.19688				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.17531				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.03705				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.21093				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN75{ On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75{ On 20/06/2026 Spot Bond					0.00000	100.02806				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76{ On 20/06/2026 Spot Bond					0.00000	100.02727				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76{ On 22/04/2026 Spot Bond					0.00000	101.53205				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76{ On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76{ On 12/02/2025 Spot Bond					0.00000	100.73161				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76{ On 21/07/2027 Spot Bond					0.00000	100.84445				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76{ On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.57182				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76{ On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.03705				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76{ On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76{ On 23/09/2026 Spot Bond					0.00000	99.99973				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76{ On 23/09/2026 Spot Bond					0.00000	101.58622				0.00	0	
Total CLN769 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	99.64261				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	80.99572				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	86.79334				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.42754				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.01147				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.43500	6.43500	6.43500	117.62579				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.41559				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	100.50245				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.84286				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.84979				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	100.92145				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.98149				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.88446				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.89971				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.54345				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.01426				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.54345				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	101.92792				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	101.79161				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.94520				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.57500				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.83850				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN793 On 05/09/2022 Spot Bond					0.00000	99.52005				0.00	0	30,000,00
Total CLN793 SPOT										0.00	0	30,000,00
Total For CLN793										0.00	0	30,000,00
CLN794 On 31/01/2025 Spot Bond					0.00000	100.80160				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.70420				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.44118				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.44005				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.44018				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.42305				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.40330				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.39077				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.92556				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.26950				0.00	0	
Total CLN804 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.24845				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.25544				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.24813				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000.00
Total CLN808 SPOT										0.00	0	25,000,000.00
Total For CLN808										0.00	0	25,000,000.00
CLN808 On 21/12/2027 Spot Bond					0.00000	100.10944				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.63000	101.12145	8.63000	101.09799				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.11024				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.07000	108.26852	8.07000	108.24499				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.59500	105.73970	10.59500	105.70970				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			9.13000	104.96934	9.13000	104.94360				0.00	0	500,000.00
Total COJG01 SPOT										0.00	0	500,000.00
Total For COJG01										0.00	0	500,000.00
COT01 On 03/04/2023 Spot Bond			7.56500	101.25479	7.56500	101.23414				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.38500	90.63684	12.38500	90.60691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			10.97500	96.11519	10.97500	96.08698				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.93000	9.93000	9.93000	105.93447				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.40540				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.98361				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.46949				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.86772				0.00	200,000,000	100,000,000
Total DSY02 SPOT										0.00	200,000,000	100,000,000
Total For DSY02										0.00	200,000,000	100,000,000
DSY03 On 21/11/2024 Spot Bond			9.72500	9.72500	9.72500	105.18653				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.87112				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.50539				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.96000	103.37565	6.96000	103.35611				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	52.88007	100.00000	52.76174				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	52.88007	100.00000	52.76174				0.00	0	
Total DV23/R2023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.51000	104.70203	7.51000	104.68071				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.89271	9.69000	100.86634				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.89271	9.69000	100.86634				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.92500	99.34772	9.92500	99.32113				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.98500	92.23829	11.98500	92.20863				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.92974	10.10000	100.90227				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.92974	10.10000	100.90227				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.93031				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.45151				0.00	0	15,000,00
Total DVF22B SPOT										0.00	0	15,000,00
Total For DVF22B										0.00	0	15,000,00
DVF22c On 24/10/2022 Spot Bond					0.00000	100.90995				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.44151				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.61004				0.00	0	400,000,00
Total DVF25 SPOT										0.00	0	400,000,00
Total For DVF25										0.00	0	400,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	95.93360				0.00	0	
Total DVF26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.41379				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.14188				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.85270				0.00	0	1,000,000,00
Total DVFB25 SPOT										0.00	0	1,000,000,00
Total For DVFB25										0.00	0	1,000,000,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.71691				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.73890				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	97.48968				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.77903				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.87076				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.56222				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.14961				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.15490				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.04000	105.54004	7.04000	105.52019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.98100	113.70213	4.98100	113.66624				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.77500	102.64506	4.77500	102.61298				0.00	0	48,700,000,00
Total EL037 SPOT										0.00	0	48,700,000,00
Total For EL037										0.00	0	48,700,000,00
EL037/I On 31/01/2037 Spot Bond			2.25000	139.77477	2.25000	139.74067				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.70500	153.89403	3.70500	153.85041				0.00	0	197,000,00
Total EL28 SPOT										0.00	0	197,000,00
Total For EL28										0.00	0	197,000,00
EL29 On 19/11/2029 Spot Bond			3.57700	141.35395	3.57700	141.31438				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.62000	136.66982	3.62000	136.63139				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.67100	117.56879	4.67100	117.53248				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.74500	104.76527	4.74500	104.73263				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	139.77477	2.25000	139.74067				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	159.34175				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	156.77951				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	121.49943				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	120.56931				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	118.30667				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	109.94131				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	110.78686				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	106.22401				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	107.97447				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	89.33077				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	97.07743				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	96.26025				0.00	0	
Total ELN017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN017										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.03500	103.89303	10.03500	103.86494				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.70000	11.70000	11.70000	96.92667				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.75000	11.75000	11.75000	101.64949				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.12500	10.12500	10.12500	102.68700				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.12500	10.12500	10.12500	102.93053				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.67500	11.67500	11.67500	74.85228				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.04500	11.04500	11.04500	101.56333				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.67500	11.67500	11.67500	95.91754				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.32479				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.24472				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.14894				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.14556				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.68756				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.35512				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.39166				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.25977				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.14429				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.61984				0.00	0	12,000,00
Total EPFC50 SPOT										0.00	0	12,000,00
Total For EPFC50										0.00	0	12,000,00
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.13342				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.30784				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.31590				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.96663				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.56782				0.00	0	15,000,00
Total EQT005 SPOT										0.00	0	15,000,00
Total For EQT005										0.00	0	15,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00(On 30/10/2023 Spot Bond					0.00000	100.82237				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00(On 22/06/2024 Spot Bond					0.00000	100.01474				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00(On 08/10/2024 Spot Bond					0.00000	101.08576				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00(On 11/11/2022 Spot Bond					0.00000	100.60052				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01(On 12/11/2024 Spot Bond					0.00000	100.71856				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B(On 17/05/2022 Spot Bond					0.00000	100.54460				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B(On 17/08/2022 Spot Bond					0.00000	100.52146				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C(On 17/05/2022 Spot Bond					0.00000	100.58154				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C(On 17/08/2022 Spot Bond					0.00000	100.52608				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	100.54917				0.00	24,000,000	6,000,00
Total ERSA25 SPOT										0.00	24,000,000	6,000,00
Total For ERSA25										0.00	24,000,000	6,000,00
ERSA2(On 17/05/2022 Spot Bond					0.00000	100.51410				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	100.50297				0.00	0	
Total ERSA27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.57226			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.34000	104.53320	6.34000	104.51517			0.00	0	5,000,000,00
Total ES23 SPOT									0.00	0	5,000,000,00
Total For ES23									0.00	0	5,000,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	101.57573	10.00000	101.54835			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.12500	95.59470	9.12500	95.57127			0.00	0	2,512,000,00
Total ES26 SPOT									0.00	0	2,512,000,00
Total For ES26									0.00	0	2,512,000,00
ES26/R On 02/04/2026 Spot Bond			7.85000	99.80980	7.85000	99.78869			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.32500	75.94458	11.20500	76.55340		45,300,000,000.00		4,000,000	4,324,000,00
Total ES33 SPOT								45,300,000,000.00		4,000,000	4,324,000,00
Total For ES33								45,300,000,000.00		4,000,000	4,324,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	100.18023	7.50000	100.16019			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.75500	78.58609	11.62500	79.35644		69,942,250,000,000.00		5,950,000,000	4,960,000,00
Total ES42 SPOT								69,942,250,000,000.00		5,950,000,000	4,960,000,00
Total For ES42								69,942,250,000,000.00		5,950,000,000	4,960,000,00
ES42/R On 25/04/2042 Spot Bond			8.50000	103.48987	8.50000	103.46621			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	100.19435			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.90700			0.00	24,000,000	6,000,00
Total EXX05 SPOT									0.00	24,000,000	6,000,00
Total For EXX05									0.00	24,000,000	6,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.69487				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.47835				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.74529				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.58999				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.82424				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.69502				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.73720				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.78507				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.46418				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.49574				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.50364				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.23605				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	100.91712				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.26507				0.00	178,400,000	44,600,00
Total FRB24 SPOT										0.00	178,400,000	44,600,00
Total For FRB24										0.00	178,400,000	44,600,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.38406				0.00	219,200,000	554,800,00
Total FRB25 SPOT										0.00	219,200,000	554,800,00
Total For FRB25										0.00	219,200,000	554,800,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.88756				0.00	0	6,000,00
Total FRB26 SPOT										0.00	0	6,000,00
Total For FRB26										0.00	0	6,000,00
FRB27 On 03/06/2026 Spot Bond			8.70500	108.20860	8.70500	108.18327				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.57251				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.44174				0.00	0	1,000,000,00
Total FRB29 SPOT										0.00	0	1,000,000,00
Total For FRB29										0.00	0	1,000,000,00
FRB30 On 19/04/2026 Spot Bond			8.62500	101.89905	8.62500	101.87542			37,950,000,000.00		4,400,000	1,100,00
Total FRB30 SPOT									37,950,000,000.00		4,400,000	1,100,00
Total For FRB30									37,950,000,000.00		4,400,000	1,100,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.44871				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.06400	323.34153	2.06400	323.26444				0.00	0	
Total FRBI23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.55000	2.55000	2.55000	157.77225				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.49500	208.79482	3.49500	208.73692				0.00	0	325,000,00
Total FRBI28 SPOT										0.00	0	325,000,00
Total For FRBI28										0.00	0	325,000,00
FRBI29 On 31/03/2029 Spot Bond			4.00500	4.00500	4.00500	111.18280				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.66600	4.66600	4.66600	229.83173				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.95000	99.00510	4.95000	98.97380				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.97500	100.42920	4.97500	100.39729				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			7.50647	7.50647	7.50647	82.73080				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			7.56122	7.56122	7.56122	81.91411				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.84500	3.84500	3.84500	152.27122				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	94.94340				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC251 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC255 On 17/07/2027 Spot Bond					0.00000	102.55502				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 06/08/2023 Spot Bond					0.00000	102.01492				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	100.85887				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.35382				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.48089				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.01791				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.74807				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.87003				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.03745				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.71355				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.01564				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 20/06/2022 Spot Bond					0.00000	100.25888				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.61666				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.62671				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.12893				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.18892				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.62093				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.45920				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.66966				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.35219				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.68328				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.01528				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.01747				0.00	0	
Total FRC310 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.01921				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.96634				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.14475				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.86977				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.01726				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.01899				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.13985				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.01748				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.18441				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.52283				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	101.17228				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.36515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.68531				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.95768				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.82040				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.69173				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.64147				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.87258				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.02256				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.01585				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	101.02864				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.02019				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.24738				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 31/07/2023 Spot Bond					0.00000	101.11838				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.99213				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2022 Spot Bond					0.00000	100.88310				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	100.41573				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	101.26555				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.00723				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.08394				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.00825				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.01770				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(On 14/11/2022 Spot Bond					0.00000	100.87363				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.05493				0.00	0	
Total FRC360 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.88927				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond					0.00000	101.27489				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.73332				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.69320				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	100.92231				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	100.02697				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.44430				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.04493				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.04506				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.01402				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.00936				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.04622				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.31400				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	100.02463				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.02449				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.01575				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	99.99925				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.01780				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 24/03/2022 Spot Bond					0.00000	101.34183				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC382 On 28/04/2022 Spot Bond					0.00000	100.81315				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC383 On 15/02/2025 Spot Bond					0.00000	100.54087				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.54087				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.52769				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC387 On 16/02/2025 Spot Bond					0.00000	100.52769				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	100.25811				0.00	0	30,000,000
Total FRC388 SPOT										0.00	0	30,000,000
Total For FRC388										0.00	0	30,000,000
FRC389 On 30/04/2027 Spot Bond					0.00000	100.26945				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	100.40204				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC391 On 28/10/2022 Spot Bond					0.00000	100.32417				0.00	0	35,000,000,000
Total FRC391 SPOT										0.00	0	35,000,000,000
Total For FRC391										0.00	0	35,000,000,000
FRC392 On 25/04/2023 Spot Bond					0.00000	100.17276				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC393 On 11/11/2024 Spot Bond					0.00000	100.16812				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC394 On 27/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total FRC394 SPOT									10,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total For FRC394									10,000,000,000,000.00	10,000,000,000	5,000,000,000	
FRC395 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	7,500,000,000	
Total FRC395 SPOT									0.00	0	7,500,000,000	
Total For FRC395									0.00	0	7,500,000,000	
FRC396 On 21/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	2,500,000,000	
Total FRC396 SPOT									10,000,000,000,000.00	5,000,000,000	2,500,000,000	
Total For FRC396									10,000,000,000,000.00	5,000,000,000	2,500,000,000	
FRI33 On 28/02/2033 Spot Bond			4.38000	106.96749	4.38000	106.93542			0.00	0		
Total FRI33 SPOT									0.00	0		
Total For FRI33									0.00	0		
FRI38 On 31/01/2038 Spot Bond			4.62500	117.96720	4.62500	117.93082			0.00	0		
Total FRI38 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRI38									0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.04655			0.00	0	
Total FRJ022 SPOT									0.00	0	
Total For FRJ022									0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.52994			0.00	0	
Total FRJ23 SPOT									0.00	0	
Total For FRJ23									0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.99416			0.00	0	24,000,00
Total FRJ24 SPOT									0.00	0	24,000,00
Total For FRJ24									0.00	0	24,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.73703			0.00	0	
Total FRJ25 SPOT									0.00	0	
Total For FRJ25									0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.57207			0.00	0	
Total FRJ26 SPOT									0.00	0	
Total For FRJ26									0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.51282			0.00	0	
Total FRJ27 SPOT									0.00	0	
Total For FRJ27									0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.25752			0.00	0	
Total FRJ28 SPOT									0.00	0	
Total For FRJ28									0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.40314			0.00	0	
Total FRJ29 SPOT									0.00	0	
Total For FRJ29									0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.01451			0.00	0	
Total FRJ31 SPOT									0.00	0	
Total For FRJ31									0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.16300	4.16300	4.16300	108.56279			0.00	0	
Total FRS100 SPOT									0.00	0	
Total For FRS100									0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.59500	4.59500	4.59500	118.37652			0.00	0	
Total FRS101 SPOT									0.00	0	
Total For FRS101									0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	100.38944			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			4.73500	116.34980	4.73500	116.31356				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.67100	229.79628	4.67100	229.72529				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			4.87500	114.32919	4.87500	114.29315				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.70100	4.70100	4.70100	229.08780				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.39500	154.19877	3.39500	154.15636				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	132.58815	3.70500	132.55056				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.67500	117.22874	4.67500	117.19241				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.82100	226.63000	4.82100	226.55905				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.87100	225.58622	4.87100	225.51533				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.92500	125.25753	2.92500	156.15517				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.90100	224.96275	4.90100	224.89187				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS124 On 31/01/2038 Spot Bond			4.87500	114.32919	4.87500	114.29315				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.10500	201.91584	4.10500	201.85652				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.62500	104.19093	5.62500	104.15599				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			3.99500	203.13705	3.99500	203.07799				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.05500	202.46991	4.05500	202.41070				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.41100	214.67454	5.41100	214.60398				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.57500	104.83239	5.57500	104.79737				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.87500	4.87500	4.87500	114.29315				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			4.85500	114.61527	4.85500	114.57921				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			3.86500	204.59113	3.86500	204.53235				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.18100	219.24247	5.18100	219.17177				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			3.99500	203.13705	3.99500	203.07799				0.00	0	
Total FRS142 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			3.99500	203.13705	3.99500	203.07799				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.39600	209.93618	3.39600	209.87851				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.69500	152.93983	3.69500	152.89653				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.34500	199.28026	4.34500	199.22043				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.38500	198.84480	4.38500	198.78490				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.66500	153.06517	3.66500	153.02195				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.86000	204.64730	3.86000	204.58853				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.39500	4.39500	4.39500	198.67618				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	5.98862				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.96304				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.06061				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.07845				0.00	20,000,000	5,000,00
Total FRS180 SPOT										0.00	20,000,000	5,000,00
Total For FRS180										0.00	20,000,000	5,000,00
FRS18(On 27/09/2025 Spot Bond					0.00000	99.91375				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	191.28698				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	129.98986				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	176.16906				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	84.55565				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.64740				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 05/08/2025 Spot Bond					0.00000	100.73720				0.00	20,000,000	5,000,00
Total FRS199 SPOT										0.00	20,000,000	5,000,00
Total For FRS199										0.00	20,000,000	5,000,00
FRS20(On 12/08/2025 Spot Bond					0.00000	100.61864				0.00	20,000,000	5,000,00
Total FRS200 SPOT										0.00	20,000,000	5,000,00
Total For FRS200										0.00	20,000,000	5,000,00
FRS20(On 06/08/2025 Spot Bond					0.00000	100.38260				0.00	28,000,000	7,000,00
Total FRS201 SPOT										0.00	28,000,000	7,000,00
Total For FRS201										0.00	28,000,000	7,000,00
FRS20(On 14/10/2025 Spot Bond					0.00000	101.07066				0.00	16,000,000	4,000,00
Total FRS206 SPOT										0.00	16,000,000	4,000,00
Total For FRS206										0.00	16,000,000	4,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS205 On 18/11/2024 Spot Bond					0.00000	100.51969				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	100.01376				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	102.19660				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.01585				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	101.39994				0.00	0	
Total FRS227 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.64248				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	105.55918				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	112.17147				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	105.37705				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	100.63500				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	71.67929				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.36911				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	111.46426				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.58991				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	
FRS250 On 22/02/2024 Spot Bond					0.00000	100.18922				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.31318				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	106.71669				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	99.96590				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	99.95193				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.47312				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS263 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS264 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS266 On 31/03/2032 Spot Bond					0.00000	101.51651				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	107.75875				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.52779				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS270 On 05/07/2022 Spot Bond					0.00000	104.07713				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	102.35007				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	99.46555				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	101.51875				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	100.48410				0.00	0	
Total FRS274 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.90895				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.02136				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.55086				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.61075				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			9.55000	9.55000	9.55000	100.34542				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.55000	9.55000	9.55000	100.34542				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.87244				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	100.86031				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			10.95400	10.95400	10.95400	93.29623				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.27631				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	87.44731				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	92.07737				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 28/04/2022 Spot Bond					0.00000	100.79417				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS294 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.77500	1.77500	1.77500	324.77896				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.50500	326.27538	1.50500	326.20254				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.51500	1.51500	1.51500	326.14965				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.75622				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.57500	110.00554	4.57500	109.97178				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.19100	74.28723	4.19100	117.47278				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS85 On 31/01/2025 Spot Bond			2.81500	2.81500	2.81500	156.62745				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.09500	3.09500	3.09500	155.42864				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.57500	2.57500	2.57500	320.60950				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.99000	5.99000	5.99000	102.05976				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.69000	110.41614	7.69000	110.39326				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.82500	107.08213	7.82500	107.05943				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.35500	108.77665	8.35500	108.75219				0.00	0	10,000,00
Total FRX26 SPOT										0.00	0	10,000,00
Total For FRX26										0.00	0	10,000,00
FRX27 On 07/03/2027 Spot Bond			7.99500	109.29791	7.99500	109.27463				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.63500	108.70783	8.63500	108.68245				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.35500	103.54140	9.35500	103.51526				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			9.18000	102.71821	9.18000	102.69274				0.00	0	40,000,00
Total FRX31 SPOT										0.00	0	40,000,00
Total For FRX31										0.00	0	40,000,00
FRX32 On 31/03/2032 Spot Bond			9.50500	106.26949	9.50500	106.24238				0.00	0	
Total FRX32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.95500	78.85985	10.95500	78.83674				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.37172				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.76351				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.45234				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.43193				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.44578				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.44985				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.73738				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.77625				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.82705				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.85242				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.75924				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.26196				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.57652				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.44610				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.40199				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.73767				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.43237				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.60500	117.46711	3.60500	117.43419				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.15177				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.60900	109.58308	6.60900	109.56350				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.80172				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.13500	104.64812	7.13500	109.50762				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT22 On 16/10/2022 Spot Bond					0.00000	100.94880				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.74411				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.25119				0.00	0	500,000,00
Total GRT24G SPOT										0.00	0	500,000,00
Total For GRT24G										0.00	0	500,000,00
GRT25 On 09/03/2025 Spot Bond					0.00000	100.67430				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.23707				0.00	0	600,000,00
Total GRT26G SPOT										0.00	0	600,000,00
Total For GRT26G										0.00	0	600,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	99.64266				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.95291				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.89734				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.34791				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.67454				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.68472				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.77771				0.00	0	
Total GRT34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.98919				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.87959				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.78480				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.94396				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.06894				0.00	0	900,000,00
Total GRT41 SPOT										0.00	0	900,000,00
Total For GRT41										0.00	0	900,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	100.47184				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.76380				0.00	0	9,000,00
Total GRT45 SPOT										0.00	0	9,000,00
Total For GRT45										0.00	0	9,000,00
GRT47 On 22/04/2024 Spot Bond					0.00000	101.22718				0.00	0	10,500,00
Total GRT47 SPOT										0.00	0	10,500,00
Total For GRT47										0.00	0	10,500,00
GRT48 On 22/04/2026 Spot Bond					0.00000	101.25617				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.73545				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.38425				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.14404				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.53821				0.00	0	21,000,00
Total H12T2 SPOT										0.00	0	21,000,00
Total For H12T2										0.00	0	21,000,00
H12T3 On 19/03/2025 Spot Bond					0.00000	100.01499				0.00	0	21,000,00
Total H12T3 SPOT										0.00	0	21,000,00
Total For H12T3										0.00	0	21,000,00
H12T4 On 28/09/2022 Spot Bond					0.00000	101.08964				0.00	0	16,500,00
Total H12T4 SPOT										0.00	0	16,500,00
Total For H12T4										0.00	0	16,500,00
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.32313				0.00	0	21,000,00
Total HC5T5 SPOT										0.00	0	21,000,00
Total For HC5T5										0.00	0	21,000,00
HILB08 On 29/03/2023 Spot Bond					0.00000	99.47183				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.63256				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.31353				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.22087				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.87167				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.87908				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.88128				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY2 On 07/12/2023 Spot Bond			2.16500	322.81521	2.16500	322.73734				0.00	0	1,505,000,00
Total HWAY23 SPOT										0.00	0	1,505,000,00
Total For HWAY23										0.00	0	1,505,000,00
HWAY2 On 07/12/2024 Spot Bond			2.46500	2.46500	2.46500	329.78468				0.00	0	405,000,00
Total HWAY24 SPOT										0.00	0	405,000,00
Total For HWAY24										0.00	0	405,000,00
HWAY3 On 28/08/2030 Spot Bond			10.32500	100.89394	10.32500	100.86589				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.63000	79.90356	4.63000	107.11800				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			10.75500	91.14552	10.75500	91.11915		64,530,000,000.00		6,000,000	3,540,000,00	
Total HWAY34 SPOT								64,530,000,000.00		6,000,000	3,540,000,00	
Total For HWAY34								64,530,000,000.00		6,000,000	3,540,000,00	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.39681	100.00000	10.37355				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.20500	87.92300	11.20500	87.89653				0.00	0	5,090,000,00
Total HWAY35 SPOT										0.00	0	5,090,000,00
Total For HWAY35										0.00	0	5,090,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.39457	100.00000	10.37131				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.07952				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.91662				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.35107				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.27000	159.03160	2.24500	159.10225		138,667,181,280,000.00		61,086,864,000	437,598,840,70	
Total I2025 SPOT								138,667,181,280,000.00		61,086,864,000	437,598,840,70	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total For I2025									18,667,181,280,000.00	61,086,864,000	437,598,840,70
I2029 On 31/03/2029 Spot Bond			3.21000	117.08109	3.13500	117.62062			111,208,723,020,000.00	34,644,462,000	333,769,799,70
Total I2029 SPOT									11,208,723,020,000.00	34,644,462,000	333,769,799,70
Total For I2029									11,208,723,020,000.00	34,644,462,000	333,769,799,70
I2033 On 28/02/2033 Spot Bond			3.92000	111.78399	3.88000	112.18209			004,005,725,632,000.00	256,123,909,600	336,766,813,70
Total I2033 SPOT									14,005,725,632,000.00	256,123,909,600	336,766,813,70
Total For I2033									14,005,725,632,000.00	256,123,909,600	336,766,813,70
I2038 On 31/01/2038 Spot Bond			4.00000	127.67872	3.97500	128.04913			67,916,720,000,000.00	16,979,180,000	304,421,574,70
Total I2038 SPOT									17,916,720,000,000.00	16,979,180,000	304,421,574,70
Total For I2038									17,916,720,000,000.00	16,979,180,000	304,421,574,70
I2046 On 31/03/2046 Spot Bond			4.01000	115.65306	3.95000	116.79884			215,355,446,000,000.00	53,704,600,000	402,171,283,50
Total I2046 SPOT									15,355,446,000,000.00	53,704,600,000	402,171,283,50
Total For I2046									15,355,446,000,000.00	53,704,600,000	402,171,283,50
I2050 On 31/12/2050 Spot Bond			4.01000	119.59840	3.97500	120.34755			159,367,826,000,000.00	39,742,600,000	382,186,816,40
Total I2050 SPOT									19,367,826,000,000.00	39,742,600,000	382,186,816,40
Total For I2050									19,367,826,000,000.00	39,742,600,000	382,186,816,40
IBG01 On 07/02/2025 Spot Bond					0.00000	100.63600			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.65986			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.44500	6.44500	6.44500	103.40545			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.57855			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.23500	322.45113	2.23500	322.37272			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.00236			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.73306				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.01920				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.36013				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.85136				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.59351				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.25723				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.02119				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.46462				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.93060				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.66801				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.61386				0.00	240,000,000	60,000,000
Total IBL138 SPOT										0.00	240,000,000	60,000,000
Total For IBL138										0.00	240,000,000	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL141 On 20/02/2023 Spot Bond					0.00000	100.43560				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.01561				0.00	32,000,000	8,000,000
Total IBL145 SPOT										0.00	32,000,000	8,000,000
Total For IBL145										0.00	32,000,000	8,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	101.27078				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.35763				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.37171				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	100.42591				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.77911				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.68565				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.72079				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.79443				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.94076				0.00	0	
Total IBL162 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.97384				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.47622				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.58043				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.85455				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.88458				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.38047				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.39287				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.18963				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.19578				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.02674				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.97685				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.80390				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.68979				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.65462				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.30129				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.31125				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.12825				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.25025				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.23907				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.20165				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.22786				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.72040				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.80731				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL210 On 18/02/2027 Spot Bond					0.00000	100.49860				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.39971				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.38588				0.00	0	80,000,00
Total IBL212 SPOT										0.00	0	80,000,00
Total For IBL212										0.00	0	80,000,00
IBL213 On 22/08/2022 Spot Bond					0.00000	100.38588				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.38588				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.20710				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,00
Total IBL216 SPOT										0.00	0	20,000,000,00
Total For IBL216										0.00	0	20,000,000,00
IBL217 On 18/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	25,000,000,000	26,500,000,00	
Total IBL217 SPOT									10,000,000,000,000.00	25,000,000,000	26,500,000,00	
Total For IBL217									10,000,000,000,000.00	25,000,000,000	26,500,000,00	
IBL60 On 17/02/2024 Spot Bond			7.15000	106.41266	7.15000	106.39200				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.52000	106.21913	5.52000	106.20315				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.33513				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.15000	104.07029	9.15000	104.04457				0.00	0	
Total IDCG06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IDCG06									0.00	0	
IDCG06 On 13/05/2030 Spot Bond			10.30000	109.33762	10.30000	109.51196			0.00	0	
Total IDCG08 SPOT									0.00	0	
Total For IDCG08									0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.74500	107.10728	9.74500	107.07928			0.00	0	
Total IDCG11 SPOT									0.00	0	
Total For IDCG11									0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.25965			0.00	0	30,000,00
Total IDCG13 SPOT									0.00	0	30,000,00
Total For IDCG13									0.00	0	30,000,00
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.77606			0.00	0	
Total IDCG15 SPOT									0.00	0	
Total For IDCG15									0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.38189			0.00	0	
Total IDCG16 SPOT									0.00	0	
Total For IDCG16									0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.68348			0.00	0	
Total IDCG17 SPOT									0.00	0	
Total For IDCG17									0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.05784			0.00	0	
Total IDCG19 SPOT									0.00	0	
Total For IDCG19									0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.06965			0.00	0	
Total IDCG21 SPOT									0.00	0	
Total For IDCG21									0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.90220			0.00	0	
Total IDCG22 SPOT									0.00	0	
Total For IDCG22									0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.94860			0.00	0	
Total IDCG23 SPOT									0.00	0	
Total For IDCG23									0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.12851			0.00	0	
Total IDCP07 SPOT									0.00	0	
Total For IDCP07									0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.47500	103.05239	8.47500	103.02889			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.69245				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.35656				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.58232				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.80847				0.00	200,000,000	1,100,000,000
Total INLV07 SPOT										0.00	200,000,000	1,100,000,000
Total For INLV07										0.00	200,000,000	1,100,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	102.24979				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.19128				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.35099				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.01607				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.01533				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.21589				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.70119				0.00	16,000,000	4,000,000
Total IPF24 SPOT										0.00	16,000,000	4,000,000
Total For IPF24										0.00	16,000,000	4,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF25 On 15/10/2023 Spot Bond					0.00000	100.97018				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.66755				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.67872				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	99.93299				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.62075				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.23372				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.14795				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.52604				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.07714				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.75500	194.86782	4.75500	194.80717				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.90118				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	100.66081				0.00	0	
Total IV046 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.70608				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.65500	195.93368	4.65500	195.87323				0.00	0	2,000,000,00
Total IV19A SPOT										0.00	0	2,000,000,00
Total For IV19A										0.00	0	2,000,000,00
IVC116 On 16/08/2022 Spot Bond					0.00000	100.66571				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.35142				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.62981				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.76416				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.34186				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.33994				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	100.21598				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.25639				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	99.95180				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.20097				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.59590				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	99.86809				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.87386	7.40000	101.85353				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.74317				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.86709				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.03334	7.23000	101.01383				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.72361				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVC200 On 31/08/2022 Spot Bond			7.45000	100.44472	7.45000	100.42487			0.00	0	
Total IVC200 SPOT									0.00	0	
Total For IVC200									0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.25621			0.00	0	
Total IVC201 SPOT									0.00	0	
Total For IVC201									0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	101.94759	3.91012	101.93686			0.00	0	
Total IVC202 SPOT									0.00	0	
Total For IVC202									0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.00020			0.00	0	
Total IVC203 SPOT									0.00	0	
Total For IVC203									0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.49199			0.00	0	21,000,00
Total IVC204 SPOT									0.00	0	21,000,00
Total For IVC204									0.00	0	21,000,00
IVC205 On 29/07/2022 Spot Bond					0.00000	100.71306			0.00	0	
Total IVC205 SPOT									0.00	0	
Total For IVC205									0.00	0	
IVC206 On 29/11/2022 Spot Bond			7.04000	7.04000	7.04000	101.29054			0.00	0	
Total IVC206 SPOT									0.00	0	
Total For IVC206									0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.24910			0.00	0	
Total IVC208 SPOT									0.00	0	
Total For IVC208									0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.01422			0.00	0	
Total IVC209 SPOT									0.00	0	
Total For IVC209									0.00	0	
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	40,900,00
Total IVC210 SPOT									0.00	0	40,900,00
Total For IVC210									0.00	0	40,900,00
IVC211 On 21/02/2023 Spot Bond			6.38000	6.38000	6.38000	100.92464			0.00	0	
Total IVC211 SPOT									0.00	0	
Total For IVC211									0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.08000	7.08000	7.08000	99.52773			0.00	0	
Total IVC212 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.41997				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.73604				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.64836				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.65000	4.65000	4.65000	99.46778				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.65000	4.65000	4.65000	99.37963				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ088 On 31/03/2022 Spot Bond			4.60000	4.60000	4.60000	99.82387				0.00	0	
Total IVZ088 SPOT										0.00	0	
Total For IVZ088										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			4.70000	4.70000	4.70000	99.10668				0.00	0	
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			4.70000	4.70000	4.70000	99.01823				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	
IVZ091 On 14/04/2022 Spot Bond			4.70000	4.70000	4.70000	98.92993				0.00	0	
Total IVZ091 SPOT										0.00	0	
Total For IVZ091										0.00	0	
IVZ092 On 15/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ092 SPOT										0.00	0	
Total For IVZ092										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	
JPM00 On 05/07/2023 Spot Bond					0.00000	100.01949				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.77173				0.00	24,000,000	22,300,000
Total KAP012 SPOT										0.00	24,000,000	22,300,000
Total For KAP012										0.00	24,000,000	22,300,000
KAP013 On 24/05/2022 Spot Bond					0.00000	100.46167				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.92762				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.52692				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.88253				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.01358				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.27346				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.87337				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.13306				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.13348				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.49636				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP02 On 04/03/2027 Spot Bond					0.00000	100.29801				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.52656				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.22500	123.72613	9.22500	123.69531				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.94000	106.45563	6.94000	106.43568				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.06286				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.89112				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.51825				0.00	0	37,100,00
Total LGL09 SPOT										0.00	0	37,100,00
Total For LGL09										0.00	0	37,100,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.94937				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.17566				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.26383				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.47428				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.48649				0.00	0	
Total LRFC3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.30056				0.00	0	20,000,00
Total MBF063 SPOT										0.00	0	20,000,00
Total For MBF063										0.00	0	20,000,00
MBF06: On 30/09/2022 Spot Bond					0.00000	100.12485				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.50181				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.32397				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.60896				0.00	0	34,500,00
Total MBF070 SPOT										0.00	0	34,500,00
Total For MBF070										0.00	0	34,500,00
MBF07: On 17/09/2024 Spot Bond					0.00000	100.01617				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.03329				0.00	0	6,000,00
Total MBP038 SPOT										0.00	0	6,000,00
Total For MBP038										0.00	0	6,000,00
MBP04: On 23/02/2023 Spot Bond					0.00000	100.41621				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.73980				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.27558				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.33451				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	99.93233				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.36203				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.67541				0.00	0	6,000,00
Total MBP050 SPOT										0.00	0	6,000,00
Total For MBP050										0.00	0	6,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.55512				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.93332				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.47500	8.47500	8.47500	109.37773				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.45900	102.86344	6.45900	102.84567				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.48727				0.00	0	20,000,00
Total MMIG06 SPOT										0.00	0	20,000,00
Total For MMIG06										0.00	0	20,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.25634				0.00	200,000,000	600,000,00
Total MMIG07 SPOT										0.00	200,000,000	600,000,00
Total For MMIG07										0.00	200,000,000	600,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.05039				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.12500	103.24979	9.12500	103.22449			1,058,500,000,000.00		116,000,000	29,000,00
Total MML02 SPOT									1,058,500,000,000.00	116,000,000	29,000,00	
Total For MML02									1,058,500,000,000.00	116,000,000	29,000,00	
MML03 On 15/03/2028 Spot Bond					0.00000	101.53714				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML04 On 15/03/2028 Spot Bond			9.37500	94.82902	9.37500	93.46491				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.58616				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.62957				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.79408				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.94433				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.21527				0.00	0	10,000,00
Total MTN13 SPOT										0.00	0	10,000,00
Total For MTN13										0.00	0	10,000,00
MTN14 On 10/05/2022 Spot Bond					0.00000	100.64543				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.65331				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.30926				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.86793				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.81333				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.24908				0.00	0	
Total MTN19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.09621				0.00	0	20,000,00
Total MTN20 SPOT										0.00	0	20,000,00
Total For MTN20										0.00	0	20,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	101.52780				0.00	0	20,000,00
Total MTN21 SPOT										0.00	0	20,000,00
Total For MTN21										0.00	0	20,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.90751				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.07000	98.66232	9.07000	98.63814				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.97684				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.51423				0.00	0	500,000,00
Total MTN25 SPOT										0.00	0	500,000,00
Total For MTN25										0.00	0	500,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	101.12217				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	100.85134				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.12483				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.70069				0.00	0	500,000,00
Total MTN29 SPOT										0.00	0	500,000,00
Total For MTN29										0.00	0	500,000,00
MTN30 On 15/09/2028 Spot Bond					0.00000	101.07186				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	99.91943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.47650				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.50796				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.50788				0.00	0	6,000,00
Total MWAR06 SPOT										0.00	0	6,000,00
Total For MWAR06										0.00	0	6,000,00
MWAR(On 22/11/2024 Spot Bond					0.00000	100.50000				0.00	0	10,500,00
Total MWAR07 SPOT										0.00	0	10,500,00
Total For MWAR07										0.00	0	10,500,00
N6D26 On 20/03/2026 Spot Bond					0.00000	100.49266				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.01629				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.02094				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	102.88814				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.01414				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.01813				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.02151				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7E25 On 20/06/2025 Spot Bond					0.00000	100.02462				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.93000	103.67434	6.93000	103.65483				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.03000	105.26292	7.03000	105.24284				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.00500	103.20430	10.00500	103.17648				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.78012				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.05975				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.76307				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.81390				0.00	0	3,000,00
Total NBG04G SPOT										0.00	0	3,000,00
Total For NBG04G										0.00	0	3,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	100.77620				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.75465				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.12377				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.59500	105.87864	6.59500	105.85997				0.00	0	
Total NBK13A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.33600	106.41866	7.33600	106.39749			1,027,040,000,000.00	140,000,000	90,000,00
Total NBK16A SPOT									1,027,040,000,000.00	140,000,000	90,000,00
Total For NBK16A									1,027,040,000,000.00	140,000,000	90,000,00
NBK17 On 22/04/2026 Spot Bond			8.47000	109.18523	8.47000	109.16035			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.42500	103.56215	6.42500	103.54414			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.20500	114.43168	7.20500	114.40944			0.00	0	50,000,00
Total NBK20A SPOT									0.00	0	50,000,00
Total For NBK20A									0.00	0	50,000,00
NBK21 On 21/07/2027 Spot Bond			9.11000	108.09989	9.11000	108.07330			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.93000	106.08205	5.93000	106.06493			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.60300	113.34393	7.60300	113.32057			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.64500	113.82595	8.64500	113.79934			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK25 On 17/02/2023 Spot Bond			6.05500	6.05500	6.05500	104.99059			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.51281			0.00	200,000,000	100,000,00
Total NBK25B SPOT									0.00	200,000,000	100,000,00
Total For NBK25B									0.00	200,000,000	100,000,00
NBK26 On 10/05/2023 Spot Bond			100.00000	50.14971	100.00000	50.03750			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.27725			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.02000	114.92804	8.02000	114.90309				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.98300	106.56050	5.98300	106.54315				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.04500	110.36085	8.04500	110.33680				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.62000	106.10678	6.62000	106.08769				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.15000	108.47086	6.15000	108.45271				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.44516				0.00	0	12,000,00
Total NBK31B SPOT										0.00	0	12,000,00
Total For NBK31B										0.00	0	12,000,00
NBK35 On 10/05/2023 Spot Bond					0.00000	102.04746				0.00	0	26,000,00
Total NBK35B SPOT										0.00	0	26,000,00
Total For NBK35B										0.00	0	26,000,00
NBK36 On 10/05/2026 Spot Bond					0.00000	104.31503				0.00	0	30,000,00
Total NBK36B SPOT										0.00	0	30,000,00
Total For NBK36B										0.00	0	30,000,00
NBK4 On 28/10/2024 Spot Bond			10.80000	10.80000	10.80000	76.59433				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.44730				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.77268				0.00	0	2,800,00
Total NBK43B SPOT										0.00	0	2,800,00
Total For NBK43B										0.00	0	2,800,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK45I On 15/02/2023 Spot Bond					0.00000	101.00857				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.46764				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.79046				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.49183				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.46796				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.98505				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.96089				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.09899				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.01708				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.72788				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.86243				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.22278				0.00	0	
Total NBKB58 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.56114				0.00	0	12,000,00
Total NBKB59 SPOT										0.00	0	12,000,00
Total For NBKB59										0.00	0	12,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.74122				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.56830				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.92652				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.46366				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.01602				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			9.97000	101.33088	9.97000	101.30410				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.01589				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.62500	101.64413	9.62500	101.61817				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.01602				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.01610				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.01637				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.14432				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.14432				0.00	0	20,000,00
Total NDAL03 SPOT										0.00	0	20,000,00
Total For NDAL03										0.00	0	20,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	100.43755				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.52283				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.49728				0.00	800,000,000	400,000,00
Total NGL04 SPOT										0.00	800,000,000	400,000,00
Total For NGL04										0.00	800,000,000	400,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	102.80814				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.39395				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.26759				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	107.01887				0.00	24,000,000	6,000,00
Total NGL08 SPOT										0.00	24,000,000	6,000,00
Total For NGL08										0.00	24,000,000	6,000,00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.08021				0.00	0	
Total NGL09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	99.91931				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.10309				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.05234				0.00	340,800,000	85,200,00
Total NGLT1B SPOT										0.00	340,800,000	85,200,00
Total For NGLT1B										0.00	340,800,000	85,200,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.54040				0.00	0	500,000,00
Total NGT103 SPOT										0.00	0	500,000,00
Total For NGT103										0.00	0	500,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	105.50735				0.00	672,000,000	168,000,00
Total NGT104 SPOT										0.00	672,000,000	168,000,00
Total For NGT104										0.00	672,000,000	168,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.53324				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.65084				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.92060				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.21948				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.02558				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	99.89340				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.15861				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.50319				0.00	0	16,500,00
Total NHM007 SPOT										0.00	0	16,500,00
Total For NHM007										0.00	0	16,500,00
NHM00 On 26/04/2022 Spot Bond					0.00000	101.35907				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.00611				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.20317				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.18543				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.46927				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.14048				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.14568				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.14145				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.52754				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.87100	4.87100	4.87100	225.51533				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI210 On 31/03/2028 Spot Bond			3.36500	3.36500	3.36500	210.23746				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.00000	3.00000	3.00000	155.83414				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.60500	3.60500	3.60500	114.09247				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.72500	4.72500	4.72500	116.45949				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.10500	3.10500	3.10500	155.38603				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	206.60655	3.45000	206.54952			969,186,420,000.00	280,923,600	70,230,900	
Total NILB12 SPOT									969,186,420,000.00	280,923,600	70,230,900	
Total For NILB12									969,186,420,000.00	280,923,600	70,230,900	
NILB13 On 31/01/2025 Spot Bond			2.90500	2.90500	2.90500	156.24091			0.00	0		
Total NILB13 SPOT									0.00	0		
Total For NILB13									0.00	0		
NILB14 On 31/03/2028 Spot Bond			3.01000	3.01000	3.01000	217.24869			0.00	0		
Total NILB14 SPOT									0.00	0		
Total For NILB14									0.00	0		
NILB15 On 31/03/2028 Spot Bond			3.15500	215.59592	3.15500	215.53813			0.00	0		
Total NILB15 SPOT									0.00	0		
Total For NILB15									0.00	0		
NILB17 On 31/01/2038 Spot Bond			4.84000	114.83040	4.84000	114.79432			0.00	0		
Total NILB17 SPOT									0.00	0		
Total For NILB17									0.00	0		
NN014 On 10/09/2024 Spot Bond					0.00000	100.70665			0.00	0		
Total NN014 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.21437				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.07773				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.34875				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.84920				0.00	20,000,000	5,000,00
Total NN022 SPOT										0.00	20,000,000	5,000,00
Total For NN022										0.00	20,000,000	5,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	100.95668				0.00	24,000,000	6,000,00
Total NN023 SPOT										0.00	24,000,000	6,000,00
Total For NN023										0.00	24,000,000	6,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	100.36403				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.46260				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.04582				0.00	20,000,000	5,000,00
Total NN034 SPOT										0.00	20,000,000	5,000,00
Total For NN034										0.00	20,000,000	5,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.35244				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	136.75144				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.27047				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.48430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.69546				0.00	60,000,000	15,000,00
Total NN040 SPOT										0.00	60,000,000	15,000,00
Total For NN040										0.00	60,000,000	15,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	169.91160				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.71613				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	169.66587				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	161.87628				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.15097				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	141.48634				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.47962				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	90.46525				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.46179				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.15829				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN075 On 18/03/2024 Spot Bond					0.00000	100.24097				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.58808				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.21544				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.25780				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.48765				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.08153				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.21160				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.15041				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.08153				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.05614				0.00	0	20,000,00
Total NN114 SPOT										0.00	0	20,000,00
Total For NN114										0.00	0	20,000,00
NN115 On 13/10/2023 Spot Bond					0.00000	101.39378				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.23048				0.00	0	
Total NN116 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.28513				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	97.18313				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	118.57000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	113.37000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	120.77000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	119.09000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	117.91919				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	123.69321				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.15208				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	104.66485				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	123.69321				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	92.60561				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	93.93881				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.60327				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.23237				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 28/03/2022 Spot Bond					0.00000	99.92221				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	102.22068				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07: On 26/05/2022 Spot Bond					0.00000	100.33578				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07: On 29/04/2022 Spot Bond					0.00000	100.74865				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF071 On 29/07/2022 Spot Bond					0.00000	100.73379				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF071 On 28/04/2022 Spot Bond					0.00000	100.79269				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NNF081 On 11/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NQ1A11 On 22/05/2052 Spot Bond					0.00000	129.06495				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.91108				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.47182				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.47270				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.43271				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B11 On 22/05/2052 Spot Bond					0.00000	100.35853				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.38733				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.50419				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.48441				0.00	0	
Total NQ1B21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.39370				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.35831				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.40541				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			7.03000	107.88182	7.03000	107.86124				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.44500	205.08325	2.44500	205.03224				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.73000	110.92265	10.73000	110.89081			35,409,000,000.00	3,300,000	423,300,00	
Total NRA028 SPOT									35,409,000,000.00	3,300,000	423,300,00	
Total For NRA028									35,409,000,000.00	3,300,000	423,300,00	
NRA02: On 30/11/2028 Spot Bond			100.00000	16.17942	100.00000	16.14342			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	99.98603				0.00	16,000,000	4,000,00
Total NTC21 SPOT										0.00	16,000,000	4,000,00
Total For NTC21										0.00	16,000,000	4,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.82766				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.51496				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.13854				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.14016				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.21431				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.20597				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.78927				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.01540				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.20217				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.43500	99.91193	6.43500	99.92953				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.71800	108.63520	7.71800	108.61284		663,748,000,000.00		86,000,000	1,633,000,00	
Total OML07 SPOT								663,748,000,000.00		86,000,000	1,633,000,00	
Total For OML07								663,748,000,000.00		86,000,000	1,633,000,00	
OML09 On 14/09/2022 Spot Bond			6.61500	102.22634	6.61500	102.20839				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.30000	109.34398	8.30000	109.31982				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML11 On 11/06/2024 Spot Bond					0.00000	100.12935				0.00	0	10,500,00
Total OML11 SPOT										0.00	0	10,500,00
Total For OML11										0.00	0	10,500,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.86374				0.00	0	2,100,000,00
Total OML12 SPOT										0.00	0	2,100,000,00
Total For OML12										0.00	0	2,100,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.03748				0.00	200,000,000	100,000,00
Total OML13 SPOT										0.00	200,000,000	100,000,00
Total For OML13										0.00	200,000,000	100,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.42829				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.45558				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.46541				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.29580				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.38219				0.00	0	19,500,00
Total PMM56 SPOT										0.00	0	19,500,00
Total For PMM56										0.00	0	19,500,00
PMM57 On 08/10/2023 Spot Bond					0.00000	101.16445				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.38780				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.34000	110.97887	8.22500	111.42165				647,477,526,342,000.00	2,235,908,576,300	143,056,769,30
Total R186 SPOT										17,477,526,342,000.00	235,908,576,300	143,056,769,30
Total For R186										17,477,526,342,000.00	235,908,576,300	143,056,769,30
R197 On 07/12/2023 Spot Bond			1.21000	327.83801	1.16500	328.00705				50,210,941,418,000.00	41,496,645,800	49,115,324,50
Total R197 SPOT										50,210,941,418,000.00	41,496,645,800	49,115,324,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R197									50,210,941,418,000.00	41,496,645,800	49,115,324,50
R202 On 07/12/2033 Spot Bond			3.84000	248.32884	3.87100	247.53500			19,304,448,000,000.00	5,027,200,000	150,593,698,50
Total R202 SPOT									19,304,448,000,000.00	5,027,200,000	150,593,698,50
Total For R202									19,304,448,000,000.00	5,027,200,000	150,593,698,50
R2023 On 28/02/2023 Spot Bond			5.45000	102.56835	5.43000	102.57172			238,322,640,900,000.00	410,701,402,000	594,096,489,10
Total R2023 SPOT									18,322,640,900,000.00	410,701,402,000	594,096,489,10
Total For R2023									18,322,640,900,000.00	410,701,402,000	594,096,489,10
R2030 On 31/01/2030 Spot Bond			9.66000	92.13496	9.54500	92.70037			949,919,207,366,000.00	2,686,327,040,100	2,637,894,738,30
Total R2030 SPOT									19,919,207,366,000.00	686,327,040,100	637,894,738,31
Total For R2030									19,919,207,366,000.00	686,327,040,100	637,894,738,31
R2032 On 31/03/2032 Spot Bond			10.05000	88.64044	9.92500	89.33924			078,856,016,760,000.00	604,861,295,200	004,193,255,50
Total R2032 SPOT									8,856,016,760,000.00	604,861,295,200	004,193,255,50
Total For R2032									8,856,016,760,000.00	604,861,295,200	004,193,255,50
R2035 On 28/02/2035 Spot Bond			10.40000	89.85359	10.27000	90.67721			033,705,297,760,000.00	868,625,509,400	0256,689,249,00
Total R2035 SPOT									13,705,297,760,000.00	868,625,509,400	256,689,249,00
Total For R2035									13,705,297,760,000.00	868,625,509,400	256,689,249,00
R2037 On 31/01/2037 Spot Bond			10.59000	85.72348	10.45000	86.62295			435,646,733,852,000.00	418,852,382,800	0349,343,795,70
Total R2037 SPOT									15,646,733,852,000.00	418,852,382,800	349,343,795,70
Total For R2037									15,646,733,852,000.00	418,852,382,800	349,343,795,70
R2040 On 31/01/2040 Spot Bond			10.72000	87.71019	10.58000	88.67961			116,000,324,288,000.00	663,806,000,400	1,149,211,811,00
Total R2040 SPOT									16,000,324,288,000.00	663,806,000,400	149,211,811,00
Total For R2040									16,000,324,288,000.00	663,806,000,400	149,211,811,00
R2044 On 31/01/2044 Spot Bond			10.74500	84.55158	10.61500	85.47225			429,533,958,666,500.00	1,529,039,921,700	0461,645,418,20
Total R2044 SPOT									29,533,958,666,500.00	529,039,921,700	461,645,418,20
Total For R2044									29,533,958,666,500.00	529,039,921,700	461,645,418,20
R2048 On 28/02/2048 Spot Bond			10.68500	83.66581	10.55000	84.65853			509,542,486,803,000.00	2,574,594,523,800	0365,139,380,00
Total R2048 SPOT									19,542,486,803,000.00	574,594,523,800	365,139,380,00
Total For R2048									19,542,486,803,000.00	574,594,523,800	365,139,380,00
R209 On 31/03/2036 Spot Bond			10.37500	69.75322	10.25500	70.42055			905,161,169,337,500.00	569,172,160,900	672,773,489,40
Total R209 SPOT									15,161,169,337,500.00	569,172,160,900	672,773,489,40
Total For R209									15,161,169,337,500.00	569,172,160,900	672,773,489,40
R210 On 31/03/2028 Spot Bond			2.65500	218.70746	2.65500	218.65179			12,710,483,280,000.00	4,787,376,000	208,947,438,00
Total R210 SPOT									12,710,483,280,000.00	4,787,376,000	208,947,438,00
Total For R210									12,710,483,280,000.00	4,787,376,000	208,947,438,00
R213 On 28/02/2031 Spot Bond			9.92000	83.40472	9.80000	84.00680			183,215,219,648,000.00	220,082,179,400	541,444,748,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 SPOT										13,215,219,648,000.00	220,082,179,400	541,444,748,70
Total For R213										13,215,219,648,000.00	220,082,179,400	541,444,748,70
R214 On 28/02/2041 Spot Bond			10.68500	66.70405	10.55500	67.45674				814,875,290,282,000.00	1,012,154,917,200	639,910,400,00
Total R214 SPOT										14,875,290,282,000.00	012,154,917,200	539,910,400,00
Total For R214										14,875,290,282,000.00	012,154,917,200	539,910,400,00
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.92288				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.70543				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.28483				0.00	24,000,000	6,000,00
Total RDFB14 SPOT										0.00	24,000,000	6,000,00
Total For RDFB14										0.00	24,000,000	6,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.39491				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.11184				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.83460				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.07019				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.01527				0.00	4,200,000,000	4,200,000,00
Total RDFB21 SPOT										0.00	4,200,000,000	4,200,000,00
Total For RDFB21										0.00	4,200,000,000	4,200,000,00
RDFB2 On 29/03/2024 Spot Bond					0.00000	99.90854				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.45370				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.27803				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.60534				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.00657				0.00	0	15,000,00
Total RDFB27 SPOT										0.00	0	15,000,00
Total For RDFB27										0.00	0	15,000,00
RED13 On 13/05/2026 Spot Bond					0.00000	100.76887				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.03253				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.52991				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.41282				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.95858				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.33031				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.39247				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.00705				0.00	0	
Total RED603 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.82586				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.40998				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.06636				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.38355				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.97161				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.22623				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.75059				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.01551				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.21057				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.22473				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.24147				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.28222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 SPOT										0.00	0	
Total For RMB106										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.08000	106.55584	7.08000	106.53547				0.00	0	250,000,00
Total RW23 SPOT										0.00	0	250,000,00
Total For RW23										0.00	0	250,000,00
RW28 On 10/12/2028 Spot Bond			12.00000	94.95320	12.00000	94.92281				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.10000	100.06475	11.10000	100.03506				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.30909				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.22500	99.84562	10.22500	99.81827				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.59000	104.73736	5.59000	104.72148			480,740,000,000.00		86,000,000	43,000,00
Total SBK23 SPOT									480,740,000,000.00		86,000,000	43,000,00
Total For SBK23									480,740,000,000.00		86,000,000	43,000,00
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.74388				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.77980				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.94000	110.88960	7.94000	110.86574			19,056,000,000.00		2,400,000	10,600,00
Total SBS20 SPOT									19,056,000,000.00		2,400,000	10,600,00
Total For SBS20									19,056,000,000.00		2,400,000	10,600,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS21 On 15/05/2026 Spot Bond					0.00000	104.03284				0.00	0	40,000,00
Total SBS21 SPOT										0.00	0	40,000,00
Total For SBS21										0.00	0	40,000,00
SBS27 On 20/02/2024 Spot Bond			7.21500	106.00196	7.21500	105.98121				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.02000	103.30501	8.02000	103.28257				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.43500	108.32363	8.43500	108.29904				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.36500	106.24691	7.36500	106.22602			883,800,000,000.00		120,000,000	60,000,00
Total SBS34 SPOT									883,800,000,000.00		120,000,000	60,000,00
Total For SBS34									883,800,000,000.00		120,000,000	60,000,00
SBS38 On 29/01/2025 Spot Bond			7.49000	105.37830	7.49000	105.35690				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.15000	104.51409	9.15000	104.48827				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.93000	106.11399	5.93000	106.09686				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.73000	112.93139	7.73000	112.90773				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.43000	114.47182	8.43000	114.44570				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.26500	104.84624	6.26500	104.82837				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.38715				0.00	0	
Total SBS47 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			7.00500	7.00500	7.00500	106.11122				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.88427				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.27946				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.42277				0.00	32,000,000	308,000,00
Total SBS55 SPOT										0.00	32,000,000	308,000,00
Total For SBS55										0.00	32,000,000	308,000,00
SBS56 On 12/06/2022 Spot Bond			4.56500	103.44004	4.56500	103.42723				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.28428				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.53235				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.22339				0.00	68,000,000,000	34,000,000,00
Total SBS60 SPOT										0.00	68,000,000,000	34,000,000,00
Total For SBS60										0.00	68,000,000,000	34,000,000,00
SBS62 On 31/01/2024 Spot Bond					0.00000	101.06549				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.57603				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.70676				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.17215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.11932				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.81755				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.56006				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.33525				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.58016				0.00	0	20,000,00
Total SBS70 SPOT										0.00	0	20,000,00
Total For SBS70										0.00	0	20,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	100.62246				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.29279				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.65600	325.47937	1.65600	325.40536				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.91100	4.91100	4.91100	224.68450				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.42269				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.43614				0.00	200,000,000	100,000,00
Total SBSS02 SPOT										0.00	200,000,000	100,000,00
Total For SBSS02										0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT101 On 31/03/2022 Spot Bond					0.00000	99.88138				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.62889				0.00	2,824,000,000	1,406,000,000
Total SBT102 SPOT										0.00	2,824,000,000	1,406,000,000
Total For SBT102										0.00	2,824,000,000	1,406,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	103.49763				0.00	1,680,400,000	1,545,100,000
Total SBT103 SPOT										0.00	1,680,400,000	1,545,100,000
Total For SBT103										0.00	1,680,400,000	1,545,100,000
SBT104 On 30/09/2025 Spot Bond					0.00000	103.65547				0.00	0	1,000,000,000
Total SBT104 SPOT										0.00	0	1,000,000,000
Total For SBT104										0.00	0	1,000,000,000
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	100.24106				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.50113				0.00	28,000,000	17,000,000
Total SBT201 SPOT										0.00	28,000,000	17,000,000
Total For SBT201										0.00	28,000,000	17,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.59515				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.80000	108.81449	6.80000	108.79450				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.62840				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.67905				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.81839				0.00	32,000,000	125,800,000
Total SBT207 SPOT										0.00	32,000,000	125,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT207										0.00	32,000,000	125,800,00
SBT20 On 28/11/2025 Spot Bond					0.00000	102.63798				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT20 On 29/06/2026 Spot Bond					0.00000	100.04397				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	101.31174				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.54204				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.56010				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.17500	97.22773	9.17500	97.20364				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.57534				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.60949				0.00	20,000,000	5,000,00
Total SLRA5 SPOT										0.00	20,000,000	5,000,00
Total For SLRA5										0.00	20,000,000	5,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.59490				0.00	0	30,000,00
Total SLRA6 SPOT										0.00	0	30,000,00
Total For SLRA6										0.00	0	30,000,00
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.58999				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.62911				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.58029				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.62911				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.61931				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.68771				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.59985				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.64865				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.64374				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.12500	109.89075	7.12500	109.86962				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.10292				0.00	0	12,000,00
Total SNT04 SPOT										0.00	0	12,000,00
Total For SNT04										0.00	0	12,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.38379				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.72446				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.47436				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.74153				0.00	0	13,000,00
Total SPDA13 SPOT										0.00	0	13,000,00
Total For SPDA13										0.00	0	13,000,00
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.43527				0.00	0	30,000,00
Total SPDA14 SPOT										0.00	0	30,000,00
Total For SPDA14										0.00	0	30,000,00
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.44503				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	99.94792				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.05009				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.08848				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.27970				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	101.26639				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.14005				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.44611				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.05381				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	99.87500				0.00	0	
Total SSA08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.17000	3.17000	3.17000	155.10939				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.20000	111.54827	8.20000	111.52366				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.29000	86.74853	9.29000	86.72713				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.24560				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.06339				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.83000	108.65599	6.83000	108.63594				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.87500	114.32919	4.87500	114.29315				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.51838				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.88860				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.62529				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.19500	2.19500	2.19500	322.58101				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.84829				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.76448				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	101.02720				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.04500	3.04500	3.04500	155.64190				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			4.87500	4.87500	4.87500	114.29315				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			3.97500	3.97500	3.97500	111.39813				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			3.83500	3.83500	3.83500	204.86966				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.38106				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.37420				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.13448				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.13146				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2028 Spot Bond					0.00000	100.31761				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.28674				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.01590				0.00	16,000,000	4,000,000
Total SSN077 SPOT										0.00	16,000,000	4,000,000
Total For SSN077										0.00	16,000,000	4,000,000
SSN07: On 13/07/2023 Spot Bond					0.00000	101.08795				0.00	24,000,000	6,000,000
Total SSN078 SPOT										0.00	24,000,000	6,000,000
Total For SSN078										0.00	24,000,000	6,000,000
SSN08: On 27/08/2024 Spot Bond					0.00000	100.39141				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.16178				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.72516				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.74600	4.74600	4.74600	228.13558				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.00541				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.09547				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.32164				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.41754				0.00	0	
Total SSN098 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.26425				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.21000	89.38272	10.21000	89.35813				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.01879				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			3.98500	99.78314	3.98500	206.03974				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.92600	93.50793	4.92600	224.37389				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.61980				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	101.67401				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/06/2022 Spot Bond					0.00000	100.19797				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.30665				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	101.04633				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.96843				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN138 On 27/10/2023 Spot Bond					0.00000	101.14295				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	101.02682				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 03/11/2022 Spot Bond					0.00000	100.78477				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN141 On 09/11/2023 Spot Bond					0.00000	100.97712				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 09/12/2022 Spot Bond					0.00000	100.24340				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN146 On 03/05/2022 Spot Bond					0.00000	100.79165				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN148 On 09/05/2022 Spot Bond					0.00000	100.63004				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN149 On 21/02/2024 Spot Bond					0.00000	100.40753				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN150 On 03/06/2022 Spot Bond					0.00000	100.28586				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.25262				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.10513				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SZ25 On 30/09/2025 Spot Bond			8.69500	100.73865	8.69500	100.71510				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.39940				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.43768				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.43605				0.00	0	19,500,00
Total T17A12 SPOT										0.00	0	19,500,00
Total For T17A12										0.00	0	19,500,00
T17A21 On 21/02/2026 Spot Bond					0.00000	100.45622				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.44809				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.60841	7.21000	100.58872				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	100.65077	7.72000	100.62971				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.68622				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.73520				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.27157				0.00	0	
Total TFS148 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.60903				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.74272				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.94066				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.52479				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.37321				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.03274				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.95927				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.43895				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.73979				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.85837				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.93499				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.93154				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.16970				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	100.33035				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171€ On 22/02/2025 Spot Bond					0.00000	100.39975				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172€ On 22/02/2027 Spot Bond					0.00000	100.41714				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7€ On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2€ On 21/11/2022 Spot Bond					0.00000	100.46822				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3€ On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.28358				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4€ On 21/11/2022 Spot Bond					0.00000	100.42448				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A5€ On 21/11/2022 Spot Bond					0.00000	100.45320				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8€ On 21/11/2022 Spot Bond					0.00000	100.43527				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A9€ On 21/11/2022 Spot Bond					0.00000	100.43527				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B On 21/11/2022 Spot Bond					0.00000	100.49066				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.61369				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.63884				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.52891				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.71156				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.50938				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.24474				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.88446				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.68242				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.54741				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.85359				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	100.71458	8.49000	100.69145				0.00	0	
Total TH16A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.66032				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.46052				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.44015				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.45808				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	100.48748	5.76000	100.47171				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.47599				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.50530				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.50692				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.50123				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.54028				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.52970				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.67590				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.74479				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.70427				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.49279				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.48060				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.52203				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.50335				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.67117				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.64122				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.39940				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.17817				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.53000	101.52313	6.53000	101.50548				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL25 On 04/09/2024 Spot Bond			7.15000	105.85501	7.15000	105.83480				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.03998				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.09996				0.00	28,000,000	507,000,00
Total TL27 SPOT										0.00	28,000,000	507,000,00
Total For TL27										0.00	28,000,000	507,000,00
TL28 On 24/04/2025 Spot Bond			8.69500	105.38942	8.69500	105.36479				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.40374				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.11911				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.59991				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.66170				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.04800	109.74677	7.04800	109.72577				0.00	0	1,360,000,00
Total TN23 SPOT										0.00	0	1,360,000,00
Total For TN23										0.00	0	1,360,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	38.71487	100.00000	38.62823				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.98500	102.33442	8.98500	102.30958				0.00	0	1,632,000,00
Total TN25 SPOT										0.00	0	1,632,000,00
Total For TN25										0.00	0	1,632,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	15.93204	100.00000	15.89640				0.00	0	
Total TN25/R186 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.12500	98.00568	10.12500	97.97894				0.00	0	18,650,000,00
Total TN27 SPOT										0.00	0	18,650,000,00
Total For TN27										0.00	0	18,650,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	12.84820	100.00000	12.81945				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.47500	100.19440	10.47500	100.18750				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.14500	101.28072	11.14500	101.25055				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	120.04247	8.00000	120.01661				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.47700	100.54553	11.47700	100.53795				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.77500	97.22826	11.77500	97.19771			2,355,000,000,000.00		200,000,000	720,000,00
Total TN40 SPOT									2,355,000,000,000.00		200,000,000	720,000,00
Total For TN40									2,355,000,000,000.00		200,000,000	720,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.89111	10.75000	104.86094				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.75829				0.00	0	30,000,00
Total TNF25 SPOT										0.00	0	30,000,00
Total For TNF25										0.00	0	30,000,00
TNF27 On 07/02/2027 Spot Bond					0.00000	100.80961				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.21000	102.06107	5.21000	101.26694				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.01455				0.00	0	25,000,00

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 TR5A11 SPOT										0.00	0	25,000,00
Total For TR5A11										0.00	0	25,000,00
TR5A1 On 20/06/2024 Spot Bond					0.00000	100.01441				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.01457				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.01497				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.30222	7.61000	101.92656				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.01259				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.01272				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.11603				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.54000	104.76640	6.54000	104.74778				0.00	0	1,000,00
Total TRA3A4 SPOT										0.00	0	1,000,00
Total For TRA3A4										0.00	0	1,000,00
TRA3A On 14/11/2022 Spot Bond					0.00000	100.58004				0.00	0	16,000,00
Total TRA3A7 SPOT										0.00	0	16,000,00
Total For TRA3A7										0.00	0	16,000,00
TRA3B On 14/11/2022 Spot Bond					0.00000	100.73710				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.29180				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.00500				0.00	4,000,000	1,000,00
Total TRA4A2 SPOT										0.00	4,000,000	1,000,00
Total For TRA4A2										0.00	4,000,000	1,000,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.05753				0.00	12,000,000	3,000,00
Total TRA4A3 SPOT										0.00	12,000,000	3,000,00
Total For TRA4A3										0.00	12,000,000	3,000,00
TRA4A: On 13/04/2024 Spot Bond			6.83000	108.61835	6.83000	108.59831			81,960,000,000.00	12,000,000	3,000,00	
Total TRA4A4 SPOT									81,960,000,000.00	12,000,000	3,000,00	
Total For TRA4A4									81,960,000,000.00	12,000,000	3,000,00	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.00500				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.05753				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.82743	8.62000	103.80336				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.21266				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.85872				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.01643				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.01565				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.02073				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.02073				0.00	0	
Total TRA5C2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA5C2										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	99.34969				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	97.52610				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26 On 07/02/2023 Spot Bond					0.00000	94.77919				0.00	0	1,162,747,10
Total TSP261 SPOT										0.00	0	1,162,747,10
Total For TSP261										0.00	0	1,162,747,10
TSP26 On 13/02/2023 Spot Bond					0.00000	94.56283				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26 On 10/03/2023 Spot Bond					0.00000	93.89250				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.43259				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.12017				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.83664				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.86834				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.78392				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.69950				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.64525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.60717				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.42267				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.33551				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.24606				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.52500	102.93960	10.52500	102.91091				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.55582				0.00	0	2,000,00
Total UU1A01 SPOT										0.00	0	2,000,00
Total For UU1A01										0.00	0	2,000,00
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.61934				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.58420				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.64945				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.64865				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.68860				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.77551			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.81490			0.00	0	
Total UU1C02 SPOT									0.00	0	
Total For UU1C02									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.10672			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.28837			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.40597			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.57461			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.62903			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.38705			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.37769			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.13707			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.42e+017	447,787,410,200	779,575,668,21
Total for SPOT :									1.42e+017	447,787,410,200	779,575,668,21

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									1.42e+017	447,787,414,283	779,576,786,26
Total Options									0.00	0	154,78
Grand Total:									1.42e+017	447,787,414,283	779,576,941,05