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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/04/2022

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			11.22078	77.56666	11.26872	77.31482			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.43310	78.61499	11.48295	78.36035			0.00	0	26
ES33 On 03/11/2022 Bond Future			11.63297	75.98515	11.68479	75.72732			0.00	0	
ES33 On 02/02/2023 Bond Future			11.81874	77.26486	11.87264	77.00334			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/05/2022 Bond Future			11.63135	76.23688	11.66908	76.00514			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			11.82355	77.26764	11.86273	77.03338			0.00	0	3,57
ES42 On 03/11/2022 Bond Future			12.00519	74.14049	12.04590	73.90326			0.00	0	
ES42 On 02/02/2023 Bond Future			12.16822	75.39182	12.21042	75.15134			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 05/05/2022 Bond Future			159.82945	159.82945	159.76531	159.76531			0.00	0	5,48
I2025 On 04/08/2022 Bond Future			160.36702	160.36702	160.30320	160.30320			0.00	0	1,11
I2025 On 03/11/2022 Bond Future			162.71677	162.71677	162.65310	162.65310			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			163.78499	163.78499	163.72157	163.72157			0.00	0	
Total I2025 Future												0.00	0	6,61
Total For I2025												0.00	0	6,61
I2029	On	05/05/2022	Bond Future			116.62098	116.62098	116.81336	116.81336			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			118.19717	118.19717	118.39295	118.39295			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			118.69767	118.69767	118.89719	118.89719			0.00	0	
I2029	On	02/02/2023	Bond Future			120.69076	120.69076	120.89456	120.89456			0.00	0	
Total I2029 Future												0.00	0	4,58
Total For I2029												0.00	0	4,58
I2033	On	05/05/2022	Bond Future			112.58089	112.58089	112.46903	112.46903			0.00	0	2,74
I2033	On	04/08/2022	Bond Future			114.10240	114.10240	113.98989	113.98989			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			114.46071	114.46071	114.34720	114.34720			0.00	0	
I2033	On	02/02/2023	Bond Future			116.38238	116.38238	116.26801	116.26801			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			128.38526	128.38526	128.29852	128.29852			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			128.29499	128.29499	128.20811	128.20811			0.00	0	2,74
I2038	On	03/11/2022	Bond Future			130.17526	130.17526	130.08795	130.08795			0.00	0	
I2038	On	02/02/2023	Bond Future			130.48991	130.48991	130.40203	130.40203			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			116.19536	116.19536	116.09290	116.09290			10,689,973.12	92	14,36
I2046	On	04/08/2022	Bond Future			117.76566	117.76566	117.66276	117.66276			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			117.55696	117.55696	117.45330	117.45330			0.00	0	
I2046	On	02/02/2023	Bond Future			119.53188	119.53188	119.42749	119.42749			0.00	0	
Total I2046 Future												10,689,973.12	92	17,33
Total For I2046												10,689,973.12	92	17,33
I2050	On	05/05/2022	Bond Future			119.89634	119.89634	119.89124	119.89124			0.00	0	8,75
I2050	On	04/08/2022	Bond Future			119.48628	119.48628	119.48207	119.48207			0.00	0	1,47
I2050	On	03/11/2022	Bond Future			121.23713	121.23713	121.23360	121.23360			0.00	0	
I2050	On	02/02/2023	Bond Future			121.19459	121.19459	121.19195	121.19195			0.00	0	
Total I2050 Future												0.00	0	10,21
Total For I2050												0.00	0	10,21
R186	On	05/05/2022	Bond Future			8.16770	112.84055	8.30304	112.30233		5.57	0.00	0	72,53
R186	On	04/08/2022	Bond Future			8.37454	109.05012	8.51965	108.50559		5.81	21,810,024.00	200	27
R186	On	03/11/2022	Bond Future			8.55649	110.62375	8.71231	110.07214		5.55	0.00	0	
R186	On	02/02/2023	Bond Future			8.70102	107.16622	8.86898	106.60643		5.53	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												21,810,024.00	200	72,74
R186	On	05/05/2022	Bond Future	6.73	Call			0.06000	0.00006	0,150	5.44	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			6,467.30000	6.46730	5,929,170	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			4.46000	0.00446	9,940	5.33	0.00	0	43
R186	On	05/05/2022	Bond Future	7.28	Put			4,157.03000	4.15703	3,624,290	5.33	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			17.30000	0.01730	35,150	5.35	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			712.51000	0.71251	464,180	5.59	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			619.77000	0.61977	395,050	5.62	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			150.22000	0.15022	252,920	5.43	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			1,843.73000	1.84373	1,408,210	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			423.26000	0.42326	635,950	5.53	0.00	0	43
R186	On	05/05/2022	Bond Future	8.14	Put			1,072.05000	1.07205	746,520	5.53	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			700.46000	0.70046	990,350	5.59	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			30.85000	0.03085	13,590	6.22	0.00	0	43
R186	On	05/05/2022	Bond Future	8.31	Call			720.86000	0.72086	1,015,520	5.60	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			693.27000	0.69327	449,710	5.60	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			741.60000	0.74160	1,041,000	5.60	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			674.39000	0.67439	435,570	5.60	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			805.74000	0.80574	1,119,240	5.62	0.00	0	43
R186	On	05/05/2022	Bond Future	7.48	Put			3,342.63000	3.34263	2,822,260	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,574.10000	1.57410	2,002,760	5.79	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			248.47000	0.24847	138,910	5.79	0.00	0	4,03
R186	On	05/05/2022	Bond Future	8.94	Call			2,571.18000	2.57118	3,067,300	6.03	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			82.39000	0.08239	40,290	6.03	0.00	0	43
R186	On	05/05/2022	Bond Future	9.18	Call			3,438.78000	3.43878	3,959,740	6.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			798.44000	0.79844	996,410	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,268.47000	2.26847	1,921,910	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,861.99000	4.86199	5,340,430	6.76	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			274.53000	0.27453	208,440	6.76	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			67.02000	0.06702	95,410	5.59	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,105.06000	6.10506	5,588,920	5.59	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			587.46000	0.58746	748,360	5.58	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,706.74000	2.70674	2,323,110	5.58	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			812.34000	0.81234	1,012,550	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,244.33000	2.24433	1,900,010	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			826.16000	0.82616	1,028,610	5.67	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,220.12000	2.22012	1,878,040	5.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,185.31000	2.18531	1,894,030	5.57	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,592.46000	1.59246	1,854,460	5.57	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	03/11/2022	Bond Future	8.55	Put		2,167.12000	2.16712	1,877,510	5.57	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,557.89000	1.55789	1,816,530	5.56	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,203.63000	2.20363	1,910,660	5.56	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,575.12000	1.57512	1,835,450	5.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		1,299.22000	1.29922	1,516,470	5.33	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		3,108.82000	3.10882	2,766,280	5.33	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		1,313.15000	1.31315	1,531,850	5.34	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		3,088.82000	3.08882	2,747,730	5.34	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		1,285.00000	1.28500	1,500,800	5.33	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		3,128.54000	3.12854	2,784,550	5.33	0.00	0	
Total R186 Option											0.00	0	24,75
Total For R186											21,810,024.00	200	97,46
R197	On	05/05/2022	Bond Future			329.54610	329.54610	329.55691	329.55691		0.00	0	75
R197	On	04/08/2022	Bond Future			325.55673	325.55673	325.57009	325.57009		0.00	0	
R197	On	03/11/2022	Bond Future			330.32761	330.32761	330.34344	330.34344		0.00	0	
R197	On	02/02/2023	Bond Future			327.24313	327.24313	327.26199	327.26199		0.00	0	
Total R197 Future											0.00	0	75
Total For R197											0.00	0	75
R202	On	05/05/2022	Bond Future			247.98643	247.98643	247.97679	247.97679		0.00	0	6,35
R202	On	04/08/2022	Bond Future			246.85324	246.85324	246.84532	246.84532		0.00	0	5
R202	On	03/11/2022	Bond Future			250.47022	250.47022	250.46374	250.46374		0.00	0	
R202	On	02/02/2023	Bond Future			250.09023	250.09023	250.08581	250.08581		0.00	0	
Total R202 Future											0.00	0	6,45
Total For R202											0.00	0	6,45
R2023	On	05/05/2022	Bond Future			5.50827	103.22897	5.51039	103.22729	1.08	0.00	0	14,74
R2023	On	04/08/2022	Bond Future			5.63048	104.57386	5.63222	104.57291	0.76	0.00	0	2,35
R2023	On	03/11/2022	Bond Future			5.31976	102.20662	5.32055	102.20637	0.41	0.00	0	
Total R2023 Future											0.00	0	17,13
R2023	On	05/05/2022	Bond Future	6.29	Call		622.02000	0.62202	623,000	1.28	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		7.42000	0.00742	6,720	1.28	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		629.59000	0.62959	630,580	1.28	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		7.14000	0.00714	6,450	1.28	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		637.15000	0.63715	638,160	1.28	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		6.86000	0.00686	6,190	1.28	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		334.80000	0.33480	334,690	0.84	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		106.43000	0.10643	105,370	0.84	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		326.83000	0.32683	326,710	0.84	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		109.37000	0.10937	108,300	0.84	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2023	On	04/08/2022	Bond Future	6.04	Call			330.70000	0.33070	330,580	0.84	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			107.78000	0.10778	106,710	0.84	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			46.92000	0.04692	46,610	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			338.62000	0.33862	338,550	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			46.48000	0.04648	46,160	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			333.38000	0.33338	333,310	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			47.37000	0.04737	47,050	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			335.99000	0.33599	335,930	0.48	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,13
R2030	On	05/05/2022	Bond Future			9.58923	93.62873	9.64736	93.33428		8.40	47,657,023.57	509	70,40
R2030	On	04/08/2022	Bond Future			9.79297	90.86511	9.85389	90.56736		8.58	0.00	0	24,81
R2030	On	03/11/2022	Bond Future			9.96861	92.17719	10.03231	91.87585		8.20	0.00	0	
R2030	On	02/02/2023	Bond Future			10.12377	89.70138	10.19051	89.39584		8.25	0.00	0	
Total R2030 Future												47,657,023.57	509	95,28
R2030	On	05/05/2022	Bond Future	7.73	Call			0.00000	0.00000	0,000	7.75	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			10,383.69000	10.38369	10,089,240	7.75	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			0.04000	0.00004	0,050	7.76	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			8,042.40000	8.04240	7,747,960	7.76	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			0.98000	0.00098	1,340	7.76	0.00	0	1,01
R2030	On	05/05/2022	Bond Future	8.81	Put			4,376.51000	4.37651	4,086,940	7.88	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			26.74000	0.02674	34,780	7.92	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			3,959.79000	3.95979	3,673,380	7.92	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			125.25000	0.12525	156,410	8.10	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			2,684.21000	2.68421	2,420,920	8.10	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			1,837.25000	1.83725	1,609,340	8.28	0.00	0	1,01
R2030	On	05/05/2022	Bond Future	9.60	Call			777.20000	0.77720	905,440	8.49	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,017.01000	1.01701	850,800	8.49	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			902.09000	0.90209	1,043,650	8.53	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			888.74000	0.88874	735,850	8.53	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			15.53000	0.01553	20,410	7.88	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			358.43000	0.35843	277,880	8.88	0.00	0	1,01
R2030	On	05/05/2022	Bond Future	10.19	Call			2,845.78000	2.84578	3,098,960	9.20	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			154.56000	0.15456	113,290	9.20	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			2,888.78000	2.88878	3,143,200	9.21	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			148.93000	0.14893	108,900	9.21	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			318.16000	0.31816	384,700	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			6,208.12000	6.20812	5,914,030	7.76	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			2,931.93000	2.93193	3,187,570	9.22	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 05/05/2022 Bond Future	10.21	Put			143.48000	0.14348	104,670	9.22		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			6,709.26000	6.70926	7,002,250	10.10		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			3.53000	0.00353	2,070	10.10		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			1,872.06000	1.87206	2,085,960	8.88		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			1,099.20000	1.09920	1,206,850	8.45		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			2,646.77000	2.64677	2,456,670	8.45		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			1,118.14000	1.11814	1,227,060	8.46		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			2,615.89000	2.61589	2,427,060	8.46		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			57.42000	0.05742	67,230	8.06		0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			8,057.24000	8.05724	7,769,300	8.06		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			1,137.28000	1.13728	1,247,480	8.47		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			2,585.24000	2.58524	2,397,690	8.47		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			5,539.07000	5.53907	5,791,280	9.88		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			388.74000	0.38874	343,200	9.88		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Call			403.21000	0.40321	454,810	8.10		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			4,434.53000	4.43453	4,188,380	8.10		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,184.73000	2.18473	2,040,210	8.25		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			2,434.92000	2.43492	2,592,720	8.25		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,163.10000	2.16310	2,019,560	8.25		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			2,460.46000	2.46046	2,619,230	8.26		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,141.63000	2.14163	1,999,060	8.26		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			2,409.51000	2.40951	2,566,330	8.25		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			1,599.49000	1.59949	1,710,790	8.07		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			4,065.17000	4.06517	3,870,930	8.07		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.80	Call			1,861.98000	1.86198	1,985,030	8.15		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			3,668.70000	3.66870	3,486,210	8.15		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			513.79000	0.51379	562,340	7.65		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			7,111.93000	7.11193	6,854,940	7.65		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			2,251.98000	2.25198	2,391,000	8.25		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			3,173.93000	3.17393	3,007,410	8.25		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			2,273.59000	2.27359	2,413,440	8.25		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			3,149.28000	3.14928	2,983,590	8.25		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			896.81000	0.89681	971,170	7.78		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			5,570.40000	5.57040	5,339,220	7.78		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			2,295.64000	2.29564	2,436,330	8.26		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			3,125.09000	3.12509	2,960,240	8.26		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			2,145.32000	2.14532	2,280,140	8.22		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			3,299.05000	3.29905	3,128,330	8.22		0.00	0	10
Total R2030 Option										0.00	0	29,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
Total For R2030										47,657,023.57	509	124,70
R2032 On 05/05/2022 Bond Future			9.93740	90.41091	10.01038	89.99129		9.79		0.00	0	141,32
R2032 On 04/08/2022 Bond Future			10.12019	91.61025	10.19622	91.18571		9.45		0.00	0	2,14
R2032 On 03/11/2022 Bond Future			10.28739	88.78076	10.36657	88.35076		9.51		0.00	0	
R2032 On 02/02/2023 Bond Future			10.43346	90.25558	10.51594	89.81924		9.14		0.00	0	
Total R2032 Future										0.00	0	143,46
R2032 On 05/05/2022 Bond Future	9.58	Call			174.55000	0.17455	234,350	9.19		0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			2,687.53000	2.68753	2,327,710	9.19		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			1,563.08000	1.56308	1,834,900	10.01		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			597.87000	0.59787	450,070	10.01		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			2,001.55000	2.00155	2,308,440	10.17		0.00	0	99
R2032 On 05/05/2022 Bond Future	10.98	Put			29.27000	0.02927	17,650	11.30		0.00	0	99
R2032 On 05/05/2022 Bond Future	11.02	Call			5,569.01000	5.56901	5,978,760	11.35		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			24.40000	0.02440	14,530	11.35		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			5,620.44000	5.62044	6,030,600	11.35		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			23.26000	0.02326	13,800	11.35		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			417.84000	0.41784	305,110	10.17		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			5,671.86000	5.67186	6,082,430	11.36		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			22.16000	0.02216	13,110	11.36		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			6,391.48000	6.39148	6,806,280	11.47		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			11.05000	0.01105	6,230	11.47		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			5,363.15000	5.36315	5,771,150	11.30		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			826.83000	0.82683	950,330	8.87		0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			3,531.20000	3.53120	3,230,160	8.87		0.00	0	
R2032 On 04/08/2022 Bond Future	10.10	Call			1,690.75000	1.69075	1,888,130	9.31		0.00	0	1,30
R2032 On 04/08/2022 Bond Future	10.10	Put			2,228.49000	2.22849	2,001,330	9.31		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			107.51000	0.10751	132,490	8.32		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			7,297.33000	7.29733	6,897,770	8.32		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			2,000.91000	2.00091	2,219,490	9.41		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			1,924.25000	1.92425	1,718,290	9.41		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			2,030.44000	2.03044	2,250,920	9.42		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			1,898.21000	1.89821	1,694,150	9.42		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Call			367.31000	0.36731	435,990	8.44		0.00	0	1,30
R2032 On 04/08/2022 Bond Future	9.40	Put			4,950.75000	4.95075	4,594,890	8.44		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			7,625.94000	7.62594	8,011,020	11.25		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			252.32000	0.25232	212,860	11.25		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			8,954.47000	8.95447	9,352,480	11.63		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			161.60000	0.16160	135,070	11.63		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			1,971.61000	1.97161	2,188,270	9.40		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032 On 04/08/2022 Bond Future	10.20	Put			1,950.57000	1.95057	1,742,690	9.40	0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Put			3,932.68000	3.93268	3,657,840	9.25	0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Call			500.39000	0.50039	572,670	8.62	0.00	0	18
R2032 On 03/11/2022 Bond Future	9.31	Put			6,475.63000	6.47563	6,117,910	8.62	0.00	0	
R2032 On 03/11/2022 Bond Future	10.21	Put			3,001.36000	3.00136	2,769,420	9.48	0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			556.00000	0.55600	634,200	8.68	0.00	0	48
R2032 On 03/11/2022 Bond Future	9.36	Put			6,236.57000	6.23657	5,884,770	8.68	0.00	0	
R2032 On 03/11/2022 Bond Future	9.46	Call			679.65000	0.67965	770,290	8.78	0.00	0	50
R2032 On 03/11/2022 Bond Future	9.46	Put			5,774.54000	5.77454	5,435,180	8.78	0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Call			1,470.49000	1.47049	1,625,650	9.25	0.00	0	78
R2032 On 03/11/2022 Bond Future	10.66	Put			1,912.89000	1.91289	1,744,030	9.88	0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Call			1,899.28000	1.89928	2,082,560	9.40	0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Put			3,302.84000	3.30284	3,056,120	9.40	0.00	0	48
R2032 On 03/11/2022 Bond Future	10.16	Call			2,021.69000	2.02169	2,212,370	9.44	0.00	0	
R2032 On 03/11/2022 Bond Future	10.16	Put			3,149.41000	3.14941	2,910,090	9.44	0.00	0	18
R2032 On 03/11/2022 Bond Future	10.21	Call			2,148.36000	2.14836	2,346,420	9.48	0.00	0	50
R2032 On 03/11/2022 Bond Future	12.30	Put			365.75000	0.36575	324,400	11.99	0.00	0	78
R2032 On 03/11/2022 Bond Future	10.49	Call			2,932.94000	2.93294	3,171,280	9.69	0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			2,268.16000	2.26816	2,076,500	9.69	0.00	0	48
R2032 On 03/11/2022 Bond Future	10.56	Call			3,153.76000	3.15376	3,401,690	9.77	0.00	0	
R2032 On 03/11/2022 Bond Future	10.56	Put			2,114.95000	2.11495	1,932,880	9.77	0.00	0	18
R2032 On 03/11/2022 Bond Future	10.66	Call			3,482.34000	3.48234	3,743,480	9.88	0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Call			3,515.87000	3.51587	3,778,300	9.89	0.00	0	78
R2032 On 03/11/2022 Bond Future	10.67	Put			1,893.60000	1.89360	1,726,030	9.89	0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Call			6,887.89000	6.88789	7,237,010	11.04	0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			781.53000	0.78153	700,650	11.04	0.00	0	50
R2032 On 03/11/2022 Bond Future	12.30	Call			10,049.41000	10.04941	10,438,060	11.99	0.00	0	
R2032 On 02/02/2023 Bond Future	9.31	Call			658.81000	0.65881	739,260	8.37	0.00	0	48
R2032 On 02/02/2023 Bond Future	9.31	Put			7,336.04000	7.33604	6,980,150	8.37	0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Call			830.69000	0.83069	926,960	8.40	0.00	0	50
R2032 On 02/02/2023 Bond Future	9.47	Put			6,584.17000	6.58417	6,244,100	8.40	0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			1,568.02000	1.56802	1,718,300	8.74	0.00	0	78
R2032 On 02/02/2023 Bond Future	9.92	Put			4,786.64000	4.78664	4,500,580	8.74	0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			2,081.42000	2.08142	2,262,240	8.92	0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			3,985.26000	3.98526	3,729,740	8.92	0.00	0	48
R2032 On 02/02/2023 Bond Future	10.22	Call			2,222.12000	2.22212	2,410,590	8.96	0.00	0	50
R2032 On 02/02/2023 Bond Future	10.22	Put			3,801.21000	3.80121	3,553,340	8.96	0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			2,618.56000	2.61856	2,827,240	9.06	0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			3,339.26000	3.33926	3,111,600	9.06	0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			2,644.63000	2.64463	2,854,560	9.07	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2032 On 02/02/2023 Bond Future	10.39	Put			3.312.05000	3.31205	3,085,640	9.07		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Call			2,670.50000	2.67050	2,881,690	9.08		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			3,284.68000	3.28468	3,059,530	9.08		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			2,937.77000	2.93777	3,161,340	9.14		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			3,021.87000	3.02187	2,809,100	9.14		0.00	0	4%
R2032 On 02/02/2023 Bond Future	10.67	Call			3,423.35000	3.42335	3,667,440	9.26		0.00	0	7%
R2032 On 02/02/2023 Bond Future	10.67	Put			2,616.02000	2.61602	2,423,770	9.26		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			7,021.70000	7.02170	7,361,420	10.31		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,112.30000	1.11230	1,015,680	10.31		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			7,610.51000	7.61051	7,959,960	10.49		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			985.05000	0.98505	898,160	10.49		0.00	0	5%
R2032 On 02/02/2023 Bond Future	12.75	Call			11,231.66000	11.23166	11,624,950	11.28		0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			439.05000	0.43905	396,000	11.28		0.00	0	7%
Total R2032 Option										0.00	0	20,05
Total For R2032										0.00	0	163,55
R2035 On 05/05/2022 Bond Future			10.28622	91.76347	10.33380	91.45346		11.08		6,698,733.31	73	71,13
R2035 On 04/08/2022 Bond Future			10.46591	92.94093	10.51535	92.62744		10.68		0.00	0	49,85
R2035 On 03/11/2022 Bond Future			10.62203	89.81799	10.67330	89.50062		10.80		0.00	0	
R2035 On 02/02/2023 Bond Future			10.75917	91.34774	10.81234	91.02598		10.38		0.00	0	
Total R2035 Future										6,698,733.31	73	120,95
R2035 On 05/05/2022 Bond Future	10.72	Call			2,814.86000	2.81486	3,052,570	11.88		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Put			353.85000	0.35385	281,550	11.88		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Call			3,333.34000	3.33334	3,588,160	12.07		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Put			250.80000	0.25080	195,610	12.07		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			7,898.45000	7.89845	8,205,630	13.16		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Put			0.02000	0.00002	0,010	13.69		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			8.01000	0.00801	5,180	13.16		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			7,954.98000	7.95498	8,262,280	13.17		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			7.61000	0.00761	4,900	13.17		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			8,011.47000	8.01147	8,318,900	13.18		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			7.23000	0.00723	4,650	13.18		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			13,361.05000	13.36105	13,671,050	13.69		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			2,314.80000	2.31480	2,471,380	10.71		0.00	0	4%
R2035 On 04/08/2022 Bond Future	10.53	Put			2,222.20000	2.22220	2,065,290	10.71		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			3,031.94000	3.03194	3,215,400	10.93		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			1,688.89000	1.68889	1,558,860	10.93		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Call			237.60000	0.23760	267,910	9.26		0.00	0	4%
R2035 On 04/08/2022 Bond Future	9.53	Put			6,792.86000	6.79286	6,509,680	9.26		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			602.23000	0.60223	664,430	9.77		0.00	0	1%

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035 On 04/08/2022 Bond Future	9.84	Put			5,023.67000	5.02367	4,772,380	9.77		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Call			9,910.75000	9.91075	10,200,440	13.23		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			214.33000	0.21433	190,530	13.23		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			2,697.88000	2.69788	2,869,490	10.83		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			1,914.41000	1.91441	1,772,530	10.83		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			2,994.10000	2.99410	3,176,260	10.92		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			1,712.98000	1.71298	1,581,650	10.92		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			3,070.19000	3.07019	3,254,940	10.94		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			1,665.28000	1.66528	1,536,540	10.94		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			4,739.92000	4.73992	4,968,160	11.56		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			970.32000	0.97032	885,070	11.56		0.00	0	10
R2035 On 03/11/2022 Bond Future	10.30	Put			4,173.76000	4.17376	3,975,160	10.35		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			2,587.41000	2.58741	2,735,940	10.64		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			3,228.52000	3.22852	3,059,680	10.64		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.05	Put			1,966.73000	1.96673	1,847,180	11.08		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			4,567.35000	4.56735	4,772,460	11.19		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			1,810.49000	1.81049	1,698,230	11.19		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			809.48000	0.80948	876,980	9.72		0.00	0	50
R2035 On 03/11/2022 Bond Future	9.82	Put			6,309.13000	6.30913	6,059,260	9.72		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			1,825.46000	1.82546	1,944,230	10.35		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.15	Put			1,773.38000	1.77338	1,662,890	11.21		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			11,631.00000	11.63100	11,918,070	13.54		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			388.92000	0.38892	358,620	13.54		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.99	Call			4,017.78000	4.01778	4,209,910	11.01		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			2,092.80000	2.09280	1,967,560	11.01		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.05	Call			4,249.64000	4.24964	4,447,460	11.08		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.14	Call			4,607.69000	4.60769	4,813,680	11.20		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			1,791.85000	1.79185	1,680,470	11.20		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			4,648.15000	4.64815	4,855,030	11.21		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			2,015.89000	2.01589	2,132,240	10.02		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.30	Put			5,187.32000	5.18732	4,981,910	10.02		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			2,979.02000	2.97902	3,128,830	10.31		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			3,905.42000	3.90542	3,733,470	10.31		0.00	0	50
R2035 On 02/02/2023 Bond Future	10.87	Call			3,625.52000	3.62552	3,794,310	10.47		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			3,278.47000	3.27847	3,125,500	10.47		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			3,657.72000	3.65772	3,827,390	10.47		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,250.68000	3.25068	3,098,590	10.47		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			1,024.40000	1.02440	1,096,840	9.56		0.00	0	50
R2035 On 02/02/2023 Bond Future	9.81	Put			7,382.47000	7.38247	7,133,150	9.56		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			4,266.97000	4.26697	4,452,200	10.62		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
R2035 On 02/02/2023 Bond Future	11.06	Put			2,790.06000	2.79006	2,653,530	10.62		0.00	0	58
R2035 On 02/02/2023 Bond Future	13.22	Call			13,390.89000	13.39089	13,683,770	12.79		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			426.74000	0.42674	397,860	12.79		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.86	Call			3,593.46000	3.59346	3,761,350	10.46		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,306.46000	3.30646	3,152,590	10.46		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			4,231.51000	4.23151	4,415,900	10.61		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	11.05	Put			2,813.55000	2.81355	2,676,180	10.61		0.00	0	
Total R2035 Option										0.00	0	10,95
Total For R2035										6,698,733.31	73	131,97
R2037 On 05/05/2022 Bond Future			10.42931	87.93825	10.48187	87.58988		11.80		54,873,468.00	624	89,25
R2037 On 04/08/2022 Bond Future			10.60134	84.84872	10.65589	84.49640		11.97		0.00	0	51,94
R2037 On 03/11/2022 Bond Future			10.74927	86.07438	10.80575	85.71755		11.55		0.00	0	
R2037 On 02/02/2023 Bond Future			10.88185	83.24751	10.94035	82.88558		11.69		0.00	0	
Total R2037 Future										54,873,468.00	624	141,15
R2037 On 05/05/2022 Bond Future	11.82	Call			8,213.52000	8.21352	8,559,350	13.98		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			6.66000	0.00666	4,120	13.98		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Call			8,270.01000	8.27001	8,615,960	13.99		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Put			6.33000	0.00633	3,910	13.99		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Call			8,326.45000	8.32645	8,672,510	14.00		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Put			6.01000	0.00601	3,700	14.00		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			3,145.08000	3.14508	3,356,180	12.14		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			1,657.25000	1.65725	1,516,030	12.14		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			3,184.42000	3.18442	3,396,960	12.16		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			1,633.90000	1.63390	1,494,120	12.16		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			4,509.63000	4.50963	4,761,980	12.64		0.00	0	1,00
R2037 On 04/08/2022 Bond Future	11.21	Put			1,050.02000	1.05002	950,050	12.64		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			5,496.97000	5.49697	5,770,670	13.05		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			780.98000	0.78098	702,360	13.05		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Call			800.49000	0.80049	887,740	10.96		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			4,494.21000	4.49421	4,229,140	10.96		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			8,126.14000	8.12614	8,437,100	14.04		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			365.87000	0.36587	324,510	14.04		0.00	0	1,00
R2037 On 04/08/2022 Bond Future	10.91	Call			3,223.79000	3.22379	3,437,760	12.17		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			1,610.65000	1.61065	1,472,300	12.17		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			1,798.40000	1.79840	1,677,910	12.24		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			4,863.45000	4.86345	5,097,890	12.21		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			1,833.97000	1.83397	1,711,580	12.21		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			4,905.07000	4.90507	5,140,470	12.23		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			1,815.98000	1.81598	1,694,550	12.23		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R2037	On	03/11/2022	Bond Future	11.32	Call		4.94703000	4.94703	5,183,370	12.24	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		3,859.06000	3.85906	4,055,820	11.73	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		3,186.87000	3.18687	3,021,700	11.73	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		3,792.20000	3.79220	3,986,970	11.72	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		3,242.02000	3.24202	3,074,860	11.72	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		3,825.71000	3.82571	4,021,480	11.72	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3,214.49000	3.21449	3,048,330	11.72	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											54,873,468.00	624	143,44
R2040	On	05/05/2022	Bond Future			10.56784	89.98728	10.60516	89.72050	12.46	69,290,205.60	770	61,70
R2040	On	04/08/2022	Bond Future			10.73529	86.67461	10.77399	86.40495	12.65	0.00	0	42,38
R2040	On	03/11/2022	Bond Future			10.87928	87.92668	10.91930	87.65379	12.22	0.00	0	
R2040	On	02/02/2023	Bond Future			11.00868	84.88048	11.05009	84.60378	12.40	0.00	0	
Total R2040 Future											69,290,205.60	770	104,05
R2040	On	05/05/2022	Bond Future	9.82	Call		26.34000	0.02634	30,310	11.37	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		5,916.56000	5.91656	5,653,750	11.37	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,148.72000	1.14872	1,257,940	12.58	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		1,400.02000	1.40002	1,242,460	12.58	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		8,531.19000	8.53119	8,794,870	14.84	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		0.01000	0.00001	0,010	15.41	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		10.14000	0.01014	7,040	14.84	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		8,591.32000	8.59132	8,855,130	14.85	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		9.66000	0.00966	6,690	14.85	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		8,651.38000	8.65138	8,915,320	14.86	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		9.19000	0.00919	6,350	14.86	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		14,975.48000	14.97548	15,242,260	15.41	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		3,520.13000	3.52013	3,679,920	13.03	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		1,768.86000	1.76886	1,658,990	13.03	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		9,648.46000	9.64846	9,889,560	15.38	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		331.63000	0.33163	303,070	15.38	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Call		201.29000	0.20129	221,140	10.92	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		8,197.93000	8.19793	7,948,120	10.92	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		2,244.65000	2.24465	2,366,390	12.59	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		2,761.35000	2.76135	2,613,430	12.59	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		3,563.77000	3.56377	3,724,620	13.05	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		1,745.22000	1.74522	1,636,410	13.05	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,607.42000	3.60742	3,769,330	13.07	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		1,721.68000	1.72168	1,613,930	13.07	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		1,964.66000	1.96466	1,868,040	12.70	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 03/11/2022 Bond Future	11.41	Call			5.18308000	5.18308	5,360,100	12.71		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			1,944.48000	1.94448	1,848,610	12.71		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			5,095.18000	5.09518	5,270,700	12.68		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			1,984.79000	1.98479	1,887,420	12.68		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			5,139.19000	5.13919	5,315,460	12.70		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			4,029.10000	4.02910	4,173,530	12.50		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			3,631.25000	3.63125	3,498,980	12.50		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			4,064.90000	4.06490	4,210,080	12.51		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			3,600.93000	3.60093	3,469,410	12.51		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			3,993.74000	3.99374	4,137,410	12.49		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			3,662.10000	3.66210	3,529,070	12.49		0.00	0	
Total R2040 Option										0.00	0	4,9€
Total For R2040										69,290,205.60	770	109,07
R2044 On 05/05/2022 Bond Future			10.58481	86.87431	10.62202	86.60109		13.18		0.00	0	65,6€
R2044 On 04/08/2022 Bond Future			10.74245	83.64547	10.78102	83.36926		13.40		0.00	0	22,5€
R2044 On 03/11/2022 Bond Future			10.87763	84.85389	10.91750	84.57428		12.94		0.00	0	
R2044 On 02/02/2023 Bond Future			10.99879	81.88183	11.04000	81.59836		13.15		0.00	0	
Total R2044 Future										0.00	0	88,2€
R2044 On 05/05/2022 Bond Future	11.91	Call			8,634.06000	8.63406	8,903,960	15.71		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			10.90000	0.01090	7,580	15.71		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			8,694.62000	8.69462	8,964,670	15.72		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			10.38000	0.01038	7,210	15.72		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			8,755.12000	8.75512	9,025,300	15.73		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			9.89000	0.00989	6,850	15.73		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			3,886.00000	3.88600	4,056,770	13.95		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			1,658.53000	1.65853	1,553,090	13.95		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			3,794.97000	3.79497	3,963,620	13.91		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			1,704.24000	1.70424	1,596,680	13.91		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			3,840.39000	3.84039	4,010,110	13.93		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			1,681.24000	1.68124	1,574,750	13.93		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			1,997.32000	1.99732	1,898,920	13.45		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			5,305.38000	5.30538	5,487,360	13.46		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			1,976.77000	1.97677	1,879,140	13.46		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			5,215.90000	5.21590	5,396,330	13.43		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			2,018.08000	2.01808	1,918,900	13.43		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			5,260.58000	5.26058	5,441,790	13.45		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			4,301.74000	4.30174	4,454,030	13.29		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			3,552.98000	3.55298	3,421,800	13.29		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			4,338.94000	4.33894	4,492,000	13.30		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 02/02/2023 Bond Future	11.16	Put			3.52267000	3.52267	3,392,260	13.30		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			4.26496000	4.26496	4,416,480	13.29		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			3.58380000	3.58380	3,451,850	13.29		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										0.00	0	88,26
R2048 On 05/05/2022 Bond Future			10.52711	85.97585	10.56421	85.69352		13.71		0.00	0	193,33
R2048 On 04/08/2022 Bond Future			10.67727	87.07842	10.71573	86.79292		13.24		0.00	0	6,55
R2048 On 03/11/2022 Bond Future			10.80696	83.93333	10.84672	83.64433		13.46		0.00	0	
R2048 On 02/02/2023 Bond Future			10.92055	85.36378	10.96163	85.07072		12.99		0.00	0	
Total R2048 Future										0.00	0	199,86
R2048 On 05/05/2022 Bond Future	11.79	Call			8,492.95000	8.49295	8,771,000	16.21		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			14.43000	0.01443	10,150	16.21		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			8,555.19000	8.55519	8,833,410	16.22		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			13.76000	0.01376	9,650	16.22		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			8,617.38000	8.61738	8,895,770	16.23		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			13.12000	0.01312	9,180	16.23		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Call			1,001.26000	1.00126	1,073,170	12.33		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.20	Put			4,975.57000	4.97557	4,761,980	12.33		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			1,536.80000	1.53680	1,634,190	12.71		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Put			3,931.76000	3.93176	3,743,650	12.71		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			3,729.24000	3.72924	3,900,210	13.56		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			1,812.58000	1.81258	1,698,050	13.56		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			3,774.48000	3.77448	3,946,610	13.58		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			1,786.81000	1.78681	1,673,440	13.58		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			231.89000	0.23189	254,760	11.41		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Put			8,380.48000	8.38048	8,117,850	11.41		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			3,819.94000	3.81994	3,993,210	13.59		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			1,761.36000	1.76136	1,649,130	13.59		0.00	0	
R2048 On 04/08/2022 Bond Future	10.90	Call			3,375.35000	3.37535	3,536,900	13.45		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.90	Put			2,030.72000	2.03072	1,906,770	13.45		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,138.41000	2.13841	2,035,480	14.29		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			5,354.57000	5.35457	5,539,070	14.25		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			2,180.45000	2.18045	2,075,950	14.25		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			5,400.93000	5.40093	5,586,220	14.27		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,159.21000	2.15921	2,055,500	14.27		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			5,447.63000	5.44763	5,633,700	14.29		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			4,442.65000	4.44265	4,600,820	13.07		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			3,608.36000	3.60836	3,473,470	13.07		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			4,365.95000	4.36595	4,522,510	13.05		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2048 On 02/02/2023 Bond Future	11.06	Put			3,671.58000	3.67158	3,535,080	13.05		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			4,404.08000	4.40408	4,561,450	13.06		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			3,639.69000	3.63969	3,504,000	13.06		0.00	0	
Total R2048 Option										0.00	0	3,40
Total For R2048										0.00	0	203,26
R209 On 05/05/2022 Bond Future			10.25337	71.36048	10.30060	71.08963		12.42		0.00	0	19,24
R209 On 04/08/2022 Bond Future			10.40669	72.30709	10.45553	72.03317		12.01		0.00	0	1,58
R209 On 03/11/2022 Bond Future			10.54597	70.20543	10.59645	69.92803		12.12		0.00	0	3,67
R209 On 02/02/2023 Bond Future			10.66735	71.37148	10.71950	71.09010		11.69		0.00	0	
Total R209 Future										0.00	0	24,40
R209 On 05/05/2022 Bond Future	9.50	Call			17.29000	0.01729	21,400	11.29		0.00	0	2,91
R209 On 05/05/2022 Bond Future	9.50	Put			4,812.23000	4.81223	4,545,490	11.29		0.00	0	
R209 On 05/05/2022 Bond Future	9.75	Call			89.82000	0.08982	108,520	11.48		0.00	0	6,52
R209 On 05/05/2022 Bond Future	9.75	Put			3,339.97000	3.33997	3,087,820	11.48		0.00	0	
R209 On 05/05/2022 Bond Future	10.25	Call			856.45000	0.85645	969,740	12.42		0.00	0	
R209 On 05/05/2022 Bond Future	10.75	Put			240.91000	0.24091	188,770	13.39		0.00	0	1,08
R209 On 05/05/2022 Bond Future	11.43	Call			6,078.70000	6.07870	6,344,680	14.58		0.00	0	
R209 On 05/05/2022 Bond Future	11.43	Put			14.89000	0.01489	10,020	14.58		0.00	0	
R209 On 05/05/2022 Bond Future	11.44	Call			6,128.31000	6.12831	6,394,490	14.59		0.00	0	
R209 On 05/05/2022 Bond Future	11.44	Put			14.18000	0.01418	9,510	14.59		0.00	0	
R209 On 05/05/2022 Bond Future	10.25	Put			1,146.68000	1.14668	989,120	12.42		0.00	0	9,00
R209 On 05/05/2022 Bond Future	11.45	Call			6,177.90000	6.17790	6,444,280	14.60		0.00	0	
R209 On 05/05/2022 Bond Future	11.45	Put			13.50000	0.01350	9,030	14.60		0.00	0	
R209 On 05/05/2022 Bond Future	12.00	Call			8,845.32000	8.84532	9,115,870	15.12		0.00	0	
R209 On 05/05/2022 Bond Future	12.00	Put			0.71000	0.00071	0,410	15.12		0.00	0	10,02
R209 On 05/05/2022 Bond Future	10.75	Call			2,746.74000	2.74674	2,965,450	13.39		0.00	0	
R209 On 04/08/2022 Bond Future	10.58	Call			2,350.07000	2.35007	2,500,690	12.11		0.00	0	
R209 On 04/08/2022 Bond Future	10.58	Put			1,658.69000	1.65869	1,535,390	12.11		0.00	0	
R209 On 04/08/2022 Bond Future	10.59	Call			2,382.14000	2.38214	2,533,950	12.12		0.00	0	
R209 On 04/08/2022 Bond Future	10.59	Put			1,635.64000	1.63564	1,513,530	12.12		0.00	0	
R209 On 04/08/2022 Bond Future	10.57	Call			2,318.35000	2.31835	2,467,780	12.10		0.00	0	
R209 On 04/08/2022 Bond Future	10.57	Put			1,682.16000	1.68216	1,557,670	12.10		0.00	0	
R209 On 03/11/2022 Bond Future	9.25	Put			8,226.44000	8.22644	7,975,880	10.80		0.00	0	
R209 On 03/11/2022 Bond Future	9.50	Put			6,829.90000	6.82990	6,593,160	10.80		0.00	0	
R209 On 03/11/2022 Bond Future	10.00	Call			1,174.05000	1.17405	1,257,280	11.56		0.00	0	
R209 On 03/11/2022 Bond Future	10.00	Put			4,552.77000	4.55277	4,358,600	11.56		0.00	0	8,00
R209 On 03/11/2022 Bond Future	10.50	Call			2,322.61000	2.32261	2,453,580	12.12		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Put			2,853.97000	2.85397	2,707,540	12.12		0.00	0	
R209 On 03/11/2022 Bond Future	9.25	Call			267.94000	0.26794	294,780	10.80		0.00	0	8,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	11.00	Put		1,714.52000	1.71452	1,612,360	12.73	0.00	0	8,00
R209	On	03/11/2022	Bond Future	11.01	Call		3,912.84000	3.91284	4,088,870	12.75	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		1,697.46000	1.69746	1,596,090	12.75	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,948.27000	3.94827	4,125,080	12.76	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,680.56000	1.68056	1,579,970	12.76	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		440.91000	0.44091	481,570	10.80	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,983.81000	3.98381	4,161,400	12.78	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,663.82000	1.66382	1,564,010	12.78	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		5,750.53000	5.75053	5,959,670	13.58	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,036.95000	1.03695	968,690	13.58	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		3,877.51000	3.87751	4,052,750	12.73	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		3,178.84000	3.17884	3,327,400	11.72	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		2,854.40000	2.85440	2,721,580	11.72	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		3,207.72000	3.20772	3,357,070	11.72	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		2,829.85000	2.82985	2,697,820	11.72	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		3,236.46000	3.23646	3,386,590	11.73	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		2,805.23000	2.80523	2,673,980	11.73	0.00	0	
Total R209 Option											0.00	0	53,60
Total For R209											0.00	0	78,00
R210	On	05/05/2022	Bond Future			217.85821	217.85821	217.85620	217.85620		0.00	0	1,00
R210	On	04/08/2022	Bond Future			220.80263	220.80263	220.80218	220.80218		0.00	0	20
R210	On	03/11/2022	Bond Future			221.10539	221.10539	221.10637	221.10637		0.00	0	
R210	On	02/02/2023	Bond Future			224.81883	224.81883	224.82170	224.82170		0.00	0	
Total R210 Future											0.00	0	1,30
Total For R210											0.00	0	1,30
R213	On	05/05/2022	Bond Future			9.80988	85.01050	9.87285	84.68506	9.46	6,885,850.50	81	24,90
R213	On	04/08/2022	Bond Future			10.00104	86.10285	10.06673	85.77366	9.19	0.00	0	
R213	On	03/11/2022	Bond Future			10.16742	83.82597	10.23585	83.49264	9.19	0.00	0	
R213	On	02/02/2023	Bond Future			10.31203	85.25141	10.38337	84.91340	8.83	0.00	0	
Total R213 Future											6,885,850.50	81	24,90
R213	On	05/05/2022	Bond Future	10.63	Call		3,858.64000	3.85864	4,161,740	10.69	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		70.05000	0.07005	47,710	10.69	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		3,904.45000	3.90445	4,208,310	10.71	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		67.32000	0.06732	45,740	10.71	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		3,950.30000	3.95030	4,254,900	10.72	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		64.68000	0.06468	43,840	10.72	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,408.39000	1.40839	1,549,350	9.11	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,247.21000	2.24721	2,058,980	9.11	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,363.78000	1.36378	1,501,820	9.10	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	04/08/2022	Bond Future	9.88	Put		2,303.95000	2.30395	2,112,800	9.10	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,385.89000	1.38589	1,525,390	9.11	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,275.36000	2.27536	2,085,670	9.11	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		5,781.09000	5.78109	5,505,850	8.41	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		1,435.14000	1.43514	1,560,070	8.90	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		3,387.42000	3.38742	3,179,020	8.90	0.00	0	47
R213	On	03/11/2022	Bond Future	10.19	Put		2,432.92000	2.43292	2,264,080	9.15	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		2,678.07000	2.67807	2,862,280	9.28	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,029.59000	2.02959	1,880,470	9.28	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		445.70000	0.44570	499,190	8.41	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		6,049.68000	6.04968	5,769,840	8.41	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		493.38000	0.49338	551,470	8.41	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Put		1,988.48000	1.98848	1,841,500	9.29	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,760.66000	2.76066	2,948,080	9.30	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		1,968.05000	1.96805	1,822,140	9.30	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		1,723.97000	1.72397	1,864,780	9.01	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		2,979.10000	2.97910	2,786,580	9.01	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		2,209.77000	2.20977	2,374,260	9.15	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,705.64000	2.70564	2,890,920	9.28	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,009.08000	2.00908	1,861,030	9.28	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,733.08000	2.73308	2,919,430	9.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Call		2,333.42000	2.33342	2,490,410	8.81	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,157.96000	3.15796	2,976,940	8.81	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		2,662.92000	2.66292	2,833,050	8.89	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		2,820.81000	2.82081	2,652,930	8.89	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		618.84000	0.61884	681,280	8.14	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		6,668.88000	6.66888	6,393,310	8.14	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,903.06000	1.90306	2,041,000	8.69	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,691.94000	3.69194	3,491,870	8.69	0.00	0	47
R213	On	02/02/2023	Bond Future	12.20	Call		8,690.04000	8.69004	8,977,580	10.83	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		650.88000	0.65088	600,410	10.83	0.00	0	93
R213	On	02/02/2023	Bond Future	10.22	Call		2,356.20000	2.35620	2,514,130	8.81	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,132.89000	3.13289	2,952,810	8.81	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		2,379.10000	2.37910	2,537,980	8.82	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,107.98000	3.10798	2,928,850	8.82	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		2,861.20000	2.86120	3,038,710	8.94	0.00	0	93
R213	On	02/02/2023	Bond Future	10.43	Put		2,641.21000	2.64121	2,480,710	8.94	0.00	0	
Total R213 Option											0.00	0	5,32
Total For R213											6,885,850.50	81	30,32

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			10.54794	68.41014	10.58505	68.18839		13.62	0.00	0	15,30
R214	On	04/08/2022			10.70063	69.28732	10.73901	69.06314		13.18	0.00	0	1,30
R214	On	03/11/2022			10.83275	67.01842	10.87236	66.79147		13.38	0.00	0	
R214	On	02/02/2023			10.94857	68.16037	10.98943	67.93025		12.93	0.00	0	
Total R214 Future											0.00	0	16,64
R214	On	05/05/2022	11.73	Call			6,333.46000	6.33346	6,550,510	16.06	0.00	0	
R214	On	05/05/2022	11.73	Put			16.64000	0.01664	11,940	16.06	0.00	0	
R214	On	05/05/2022	11.74	Call			6,383.66000	6.38366	6,600,900	16.07	0.00	0	
R214	On	05/05/2022	11.74	Put			15.87000	0.01587	11,360	16.07	0.00	0	
R214	On	05/05/2022	11.75	Call			6,433.84000	6.43384	6,651,260	16.08	0.00	0	
R214	On	05/05/2022	11.75	Put			15.15000	0.01515	10,820	16.08	0.00	0	
R214	On	04/08/2022	10.99	Call			2,908.41000	2.90841	3,041,170	13.52	0.00	0	
R214	On	04/08/2022	10.99	Put			1,470.88000	1.47088	1,379,460	13.52	0.00	0	
R214	On	04/08/2022	10.97	Call			2,837.88000	2.83788	2,968,820	13.49	0.00	0	
R214	On	04/08/2022	10.97	Put			1,513.11000	1.51311	1,419,870	13.49	0.00	0	
R214	On	04/08/2022	10.98	Call			2,873.05000	2.87305	3,004,900	13.50	0.00	0	
R214	On	04/08/2022	10.98	Put			1,491.87000	1.49187	1,399,540	13.50	0.00	0	
R214	On	03/11/2022	11.35	Put			1,700.64000	1.70064	1,619,780	14.25	0.00	0	
R214	On	03/11/2022	11.36	Call			4,381.37000	4.38137	4,528,060	14.27	0.00	0	
R214	On	03/11/2022	11.36	Put			1,684.13000	1.68413	1,603,870	14.27	0.00	0	
R214	On	03/11/2022	11.34	Call			4,307.34000	4.30734	4,452,820	14.23	0.00	0	
R214	On	03/11/2022	11.34	Put			1,717.30000	1.71730	1,635,830	14.23	0.00	0	
R214	On	03/11/2022	11.35	Call			4,344.31000	4.34431	4,490,400	14.25	0.00	0	
R214	On	02/02/2023	11.08	Call			3,450.96000	3.45096	3,573,250	13.00	0.00	0	
R214	On	02/02/2023	11.08	Put			2,945.35000	2.94535	2,837,520	13.00	0.00	0	
R214	On	02/02/2023	11.09	Call			3,481.05000	3.48105	3,603,970	13.01	0.00	0	
R214	On	02/02/2023	11.09	Put			2,919.98000	2.91998	2,812,780	13.01	0.00	0	
R214	On	02/02/2023	11.07	Call			3,420.74000	3.42074	3,542,390	12.99	0.00	0	
R214	On	02/02/2023	11.07	Put			2,970.65000	2.97065	2,862,180	12.99	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	16,64
Total for Bond											217,905,278.10	2,349	1,270,86
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			834.70400	834.70400	831.54300	831.54300				0.00	0	98
GOVI On 04/08/2022 GOVI			845.65800	845.65800	842.46200	842.46200				0.00	0	
GOVI On 03/11/2022 GOVI			857.96200	857.96200	854.72400	854.72400				0.00	0	
GOVI On 02/02/2023 GOVI			872.15500	872.15500	868.87200	868.87200				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 05/05/2022 GOVI	788.23	Call			433,130.00000	43.31300	464,740,000			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 Interr
GOVI	On	05/05/2022	GOVI	788.24	Call			433,030.00000	43.30300	464,640,000		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			432,930.00000	43.29300	464,540,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call			231,820.00000	23.18200	263,780,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			232,020.00000	23.20200	263,980,000		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			231,920.00000	23.19200	263,880,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			342,940.00000	34.29400	375,320,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call			343,140.00000	34.31400	375,520,000		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			343,040.00000	34.30400	375,420,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			180,420.00000	18.04200	213,250,000		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			180,320.00000	18.03200	213,150,000		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			180,520.00000	18.05200	213,350,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	9€
Total for GOVI												0.00	0	9€
AL37	On	05/05/2022	Index Future			819.54500	819.54500	815.64000	815.64000			0.00	0	
AL37	On	04/08/2022	Index Future			830.30000	830.30000	826.35000	826.35000			0.00	0	
AL37	On	03/11/2022	Index Future			842.38000	842.38000	838.37800	838.37800			0.00	0	
AL37	On	02/02/2023	Index Future			856.31600	856.31600	852.25500	852.25500			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/05/2022	Index Future			947.23200	947.23200	943.66300	943.66300			0.00	0	
AL7T	On	04/08/2022	Index Future			959.66300	959.66300	956.05500	956.05500			0.00	0	
AL7T	On	03/11/2022	Index Future			973.62500	973.62500	969.97000	969.97000			0.00	0	
AL7T	On	02/02/2023	Index Future			989.73200	989.73200	986.02500	986.02500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/05/2022	Index Future			846.25000	846.25000	843.06300	843.06300			0.00	0	1€
ALBI	On	04/08/2022	Index Future			857.35600	857.35600	854.13400	854.13400			0.00	0	€

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/11/2022	Index Future			869.82900	869.82900	866.56600	866.56600			0.00	0	
ALBI	On	02/02/2023	Index Future			884.21900	884.21900	880.90900	880.90900			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	05/05/2022	Index Future			313.70500	313.70500	313.63500	313.63500			0.00	0	45
IGOV	On	04/08/2022	Index Future			317.90000	317.90000	317.83100	317.83100			0.00	0	
IGOV	On	03/11/2022	Index Future			322.60100	322.60100	322.53400	322.53400			0.00	0	
IGOV	On	02/02/2023	Index Future			328.01300	328.01300	327.94700	327.94700			0.00	0	
Total IGOV Future												0.00	0	45
Total For IGOV												0.00	0	45
Total for Index												0.00	0	72
JIBAR F	On	20/04/2022	Jibar Future			4.42500	95.57500	4.43500	95.56500			0.00	0	
JIBAR F	On	18/05/2022	Jibar Future			4.52000	95.48000	4.54000	95.46000			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			4.90500	95.09500	4.93500	95.06500			0.00	0	
JIBAR F	On	20/07/2022	Jibar Future			5.01000	94.99000	5.03000	94.97000			0.00	0	
JIBAR F	On	17/08/2022	Jibar Future			5.39000	94.61000	5.41000	94.59000			0.00	0	
JIBAR F	On	21/09/2022	Jibar Future			5.47500	94.52500	5.50500	94.49500			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			6.24000	93.76000	6.29000	93.71000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			6.55500	93.44500	6.61500	93.38500			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			6.73000	93.27000	6.79000	93.21000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			6.90000	93.10000	6.95500	93.04500			0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			6.94500	93.05500	7.00500	92.99500			0.00	0	
JIBAR F	On	20/03/2024	Jibar Future			7.16500	92.83500	7.19000	92.81000			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 :											217,905,278.10	2,349	1,272,78	
ABCPI3	On	07/12/2023	Spot Bond			2.36800	322.86229	2.36800	322.81992			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	100.42916			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	100.49085			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	102.70268	9.65000	102.67609				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.04000	92.93257	11.04000	92.90514				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.70286				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.41237				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.92266				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.35858				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.17694				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.78144				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.34253				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	100.75883				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.34414				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.23995				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	101.08553				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.26602				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.14649				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.11833				0.00	0	2,500,000,00
Total ABFN32 SPOT										0.00	0	2,500,000,00
Total For ABFN32										0.00	0	2,500,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.88901				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.28092				0.00	0	1,000,000,00
Total ABFN35 SPOT										0.00	0	1,000,000,00
Total For ABFN35										0.00	0	1,000,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.83459				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.23971				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	101.08920				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.54957				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.58068				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.68616				0.00	0	

Contract 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	100.01293				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	99.95718				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.95599				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	99.95518				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.26820				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.75409				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.64493				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.37894				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.14791				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.23691				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.02354				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	100.80247				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.82987				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.85276				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.63628				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.54101				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.80323				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.22335				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.23673				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.35064				0.00	700,000,000	700,000,000
Total ABK12 SPOT										0.00	700,000,000	700,000,000
Total For ABK12										0.00	700,000,000	700,000,000
ABKI04 On 13/03/2024 Spot Bond			6.91500	6.91500	6.91500	148.42083				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	34.51808	100.00000	34.43981				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.66500	2.66500	2.66500	157.85620				0.00	0	
Total ABN61 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 ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.63000	3.63000	3.63000	208.05860			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.44000	4.44000	4.44000	235.78700			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.06000	7.06000	7.06000	101.45533			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.20500	8.20500	8.20500	111.97224			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.50000	104.33441	5.50000	104.31876			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.59000	106.44207	5.59000	106.42587			0.00	0	1,300,00
Total ABS15 SPOT									0.00	0	1,300,00
Total For ABS15									0.00	0	1,300,00
ABS16 On 11/11/2025 Spot Bond			7.89500	112.01764	7.89500	111.99368			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.61500	113.25280	8.61500	113.22641			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.03000	105.67657	6.03000	105.65951			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.98500	103.73481	7.98500	103.71274			0.00	0	
Total ABS7 SPOT									0.00	0	
Total For ABS7									0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.98859	100.00000	11.96220			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.70800	326.20783	1.70800	326.17086			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.08000	11.08000	11.08000	102.41925				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.36576				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.35496				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.20025				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.35418				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.35418				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.36341				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.36341				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	161.92121				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	164.30600				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.33687				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI02 On 11/09/2023 Spot Bond					0.00000	101.30550				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.84586				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.07547				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.97663				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.20033				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.24496				0.00	0	800,000,00
Total AGL03 SPOT										0.00	0	800,000,00
Total For AGL03										0.00	0	800,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.69780				0.00	0	13,000,00
Total AGT01 SPOT										0.00	0	13,000,00
Total For AGT01										0.00	0	13,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.46827				0.00	0	3,038,930,00
Total AGT02 SPOT										0.00	0	3,038,930,00
Total For AGT02										0.00	0	3,038,930,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.52479				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.24601				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.21962				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.26489				0.00	0	
Total AH2A21 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 AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.50500	99.04761	8.50500	99.02483				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.33299				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.55998				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.84365				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	101.06063				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.77550				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.75000	105.33118	6.75000	105.31186				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.72879				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.81552				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.86886				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.49302				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.83171				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.20649				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.81543				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.86875				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.24135				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.90920				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.99758				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.84209				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.82210				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.89540				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.87008				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.34757				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7D On 21/08/2025 Spot Bond					0.00000	101.28118				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.75000	109.14168	7.75000	109.11888				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.18800	105.44385	8.18800	105.42048			1,637,600,000,000.00	200,000,000	100,000,000	
Total AIR04 SPOT									1,637,600,000,000.00	200,000,000	100,000,000	
Total For AIR04									1,637,600,000,000.00	200,000,000	100,000,000	
AIR05 On 29/05/2030 Spot Bond			11.89000	93.99362	11.89000	93.96364				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.66000	190.27759	5.66000	190.23573				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.75147				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.29663				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.24680				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.51415				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.41060				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.88261				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.26577				0.00	0	
Total APF16 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 APF16										0.00	0	
ASN02: On 07/12/2033 Spot Bond			4.79000	250.90939	4.79000	250.86004				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.29000	218.13247	5.29000	218.08665				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.50000	198.49079	4.50000	198.45344				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.39160				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.21471				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.82500	115.58695	4.82500	115.56403				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.30926				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.31371				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.34327				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.80641				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.66337				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.39053				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.30868				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.90716				0.00	0	16,000,00
Total ASN278 SPOT										0.00	0	16,000,00
Total For ASN278										0.00	0	16,000,00
ASN27 On 20/08/2048 Spot Bond					0.00000	100.83316				0.00	0	10,000,00
Total ASN279 SPOT										0.00	0	10,000,00
Total For ASN279										0.00	0	10,000,00
ASN28 On 21/08/2023 Spot Bond					0.00000	100.81285				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.48498				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.29289				0.00	0	4,000,00
Total ASN291 SPOT										0.00	0	4,000,00
Total For ASN291										0.00	0	4,000,00
ASN30 On 20/12/2023 Spot Bond					0.00000	100.33362				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.57833				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.28900	4.28900	4.28900	109.66103				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.94500	4.94500	4.94500	101.82739				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.31668				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32: On 20/06/2024 Spot Bond					0.00000	100.35956				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.03405				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.71883				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.93500	114.01599	4.93500	113.99306				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.33899				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.30920				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.32357				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.32545				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.32545				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.69891				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.38768				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.31946				0.00	0	
Total ASN373 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 ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.33083				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.31572				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.44181				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.44181				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.69138				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.32216				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.75039				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.40279				0.00	0	15,000,00
Total ASN399 SPOT										0.00	0	15,000,00
Total For ASN399										0.00	0	15,000,00
ASN40: On 20/12/2024 Spot Bond					0.00000	100.32000				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.37410				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.55246				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	103.35913				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.29988				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.30894				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 01/07/2023 Spot Bond					0.00000	100.40066				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	100.83529				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	103.69596				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	99.87923				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	99.87816				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	101.79119				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	101.21922				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.01559				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 31/07/2023 Spot Bond					0.00000	101.18289				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.11650				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.52769				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	97.73788				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	101.18908				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.05917				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.40579				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.40579				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.64981				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.90000	99.42945	9.90000	99.40306				0.00	0	9,000,00
Total ASN508 SPOT										0.00	0	9,000,00
Total For ASN508										0.00	0	9,000,00
ASN50: On 21/12/2026 Spot Bond			9.08000	99.11779	9.08000	99.09361				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.63000	97.84330	9.63000	97.81803				0.00	0	
Total ASN510 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 ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.63000	97.84330	9.63000	97.81803				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	101.75929	9.10000	101.73460				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	102.13192	11.05000	102.10158				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	102.12243	11.00000	102.09222				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.02744	10.50000	101.99860				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.02744	10.50000	101.99860				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.12930				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.14125				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.01665				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	102.04644	10.60000	102.01733				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	103.10823	10.47000	101.99298				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.03694	10.55000	102.00797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	103.05508				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	101.29299				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56(On 04/09/2024 Spot Bond					0.00000	100.63507				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57(On 13/02/2023 Spot Bond					0.00000	100.13608				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57(On 20/12/2022 Spot Bond					0.00000	100.30923				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58(On 13/02/2023 Spot Bond					0.00000	100.43805				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58(On 14/11/2022 Spot Bond					0.00000	101.04889				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	100.98723				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2023 Spot Bond			9.22000	101.78362	9.22000	101.75828				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	99.86736				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	

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 24/04/2023 Spot Bond					0.00000	101.08579				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	101.22152				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	100.85158				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	99.69518				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	101.37996				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2023 Spot Bond					0.00000	100.28296				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	101.21392				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61(On 21/12/2026 Spot Bond					0.00000	100.34370				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61(On 28/02/2024 Spot Bond					0.00000	101.01342				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61(On 11/05/2023 Spot Bond					0.00000	101.26142				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62(On 21/12/2026 Spot Bond					0.00000	100.32585				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62(On 28/02/2024 Spot Bond					0.00000	100.89117				0.00	0	
Total ASN627 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.12229				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.36876				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.40412				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.66653				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.35050				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.52422				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.04798				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.22406				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.72358				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.88840				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.12532				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.23478				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.38740				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.40358				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.81381				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.58147				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.21897				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.13006				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.30958				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.49487				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.29887				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.34960				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.35230				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN70: On 20/06/2024 Spot Bond					0.00000	100.31462				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.06048				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.27239				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.95489				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.22701				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.60907				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.16571				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.18318				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.49008				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	99.86042				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.61905				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.26564				0.00	0	
Total ASN735 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 ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.81210				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.22633				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.33609				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.34150				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.15903				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.19850				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	100.63556				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.43056				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.40666				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77: On 11/04/2022 Spot Bond					0.00000	101.31136				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78: On 11/04/2022 Spot Bond					0.00000	101.28696				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78: On 11/04/2022 Spot Bond					0.00000	101.24458				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78: On 13/04/2022 Spot Bond					0.00000	101.25177				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.33384	9.33384	9.33384	107.52615				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78: On 19/04/2022 Spot Bond					0.00000	101.15519				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN78: On 25/04/2022 Spot Bond					0.00000	101.08475				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78: On 28/04/2022 Spot Bond					0.00000	101.09160				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78: On 28/04/2022 Spot Bond					0.00000	101.10160				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79: On 28/04/2022 Spot Bond					0.00000	101.10160				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.60919				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	101.11933				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN79: On 06/06/2022 Spot Bond					0.00000	100.55743				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN80: On 08/06/2022 Spot Bond					0.00000	100.45178				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80: On 31/07/2027 Spot Bond					0.00000	100.62353				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.49442				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.47765				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.50491				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.40479				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	100.14704				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.09972				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	100.15129				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.08878				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	10,000,000,000	10,000,000,000	
Total ASN821 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For ASN821									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
ASN82: On 08/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	10,000,000,000	10,000,000,000	
Total ASN822 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For ASN822									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
ASN82: On 31/01/2037 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	20,000,000,000	10,000,000,000	
Total ASN823 SPOT									10,000,000,000,000.00	20,000,000,000	10,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN823									10,000,000,000,000.00	20,000,000,000	10,000,000,000
ASN82 On 08/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000
Total ASN824 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000
Total For ASN824									10,000,000,000,000.00	5,000,000,000	5,000,000,000
ASN82 On 08/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000
Total ASN825 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000
Total For ASN825									10,000,000,000,000.00	5,000,000,000	5,000,000,000
ASN82 On 08/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	4,000,000,000
Total ASN826 SPOT									0.00	0	4,000,000,000
Total For ASN826									0.00	0	4,000,000,000
BAW22 On 07/12/2022 Spot Bond					0.00000	101.25556			0.00	0	
Total BAW22 SPOT									0.00	0	
Total For BAW22									0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.63414			0.00	0	
Total BAW28 SPOT									0.00	0	
Total For BAW28									0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.77234			0.00	0	
Total BAW29 SPOT									0.00	0	
Total For BAW29									0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.18392			0.00	0	
Total BAW31 SPOT									0.00	0	
Total For BAW31									0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.79000	99.08350	6.79000	99.06532			0.00	0	
Total BAW33 SPOT									0.00	0	
Total For BAW33									0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.00365			0.00	0	
Total BAW34 SPOT									0.00	0	
Total For BAW34									0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.09086			0.00	0	300,000,000
Total BAW36 SPOT									0.00	0	300,000,000
Total For BAW36									0.00	0	300,000,000
BAYA6 On 30/09/2022 Spot Bond					0.00000	100.26340			0.00	0	
Total BAYA64 SPOT									0.00	0	
Total For BAYA64									0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.95000	8.95000	8.95000	102.37464			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.69000	11.69000	11.69000	101.87805				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.24157				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.11466				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.11532				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.05678				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.40833				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.96060				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.93063				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.27832				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.27022				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.41311				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.26253				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.27737				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.32769				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.45412				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.76655				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.81805				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.44727				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.25615				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.26312				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.25575				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.31419				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.63657				0.00	0	
Total BAYB15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.32187				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 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	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.31498				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.56055				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.32990				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.31454				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.63500	8.63500	8.63500	97.46867				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.19080				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.96287				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.58466				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.93145				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.51765				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.95723				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.77584				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.20235				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.07957				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.74000	102.76692	7.74000	102.74578				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.81457				0.00	0	20,000,00
Total BGL08 SPOT										0.00	0	20,000,00
Total For BGL08										0.00	0	20,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	100.97907				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.14739				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.94952				0.00	0	600,000,00
Total BGL18 SPOT										0.00	0	600,000,00
Total For BGL18										0.00	0	600,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	103.91931				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.31157				0.00	0	110,526,30
Total BGT01 SPOT										0.00	0	110,526,30
Total For BGT01										0.00	0	110,526,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID08 On 30/06/2022 Spot Bond					0.00000	100.50608				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.21621				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.49000	108.54403	6.49000	108.52488				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.44764				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.71839				0.00	0	200,000,00
Total BID13 SPOT										0.00	0	200,000,00
Total For BID13										0.00	0	200,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	101.36065				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.19473				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.30687				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0.On 12/10/2028 Spot Bond					0.00000	99.98125				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0.On 21/02/2023 Spot Bond					0.00000	98.75300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0.On 05/01/2025 Spot Bond					0.00000	94.50700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0.On 03/01/2025 Spot Bond					0.00000	66.39600				0.00	0	
Total BNPP06 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 BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	52.18400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 10/05/2022 Spot Bond					0.00000	100.85759				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1: On 23/05/2022 Spot Bond					0.00000	100.63740				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1: On 03/06/2022 Spot Bond					0.00000	100.54675				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BNPP1: On 05/07/2022 Spot Bond					0.00000	100.08836				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.16965				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.00631				0.00	6,360,000,000	3,180,000,000
Total BPPF19 SPOT										0.00	6,360,000,000	3,180,000,000
Total For BPPF19										0.00	6,360,000,000	3,180,000,000
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.50196				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.01306				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.31395				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	101.25645				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.19750				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2022 Spot Bond					0.00000	101.00472				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	101.04130				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF30 On 24/08/2022 Spot Bond					0.00000	100.69340				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF31 On 24/08/2024 Spot Bond					0.00000	100.91558				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF32 On 03/11/2022 Spot Bond					0.00000	100.92239				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ23 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	100.22434				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	100.98460				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.42268				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.00392				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.13000	108.74057	8.13000	108.71676				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT02 On 12/06/2024 Spot Bond			8.38000	110.12715	8.38000	110.10232				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.98000	106.33221	8.98000	106.30683				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.40000	10.40000	10.40000	101.76546				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.57140				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.92129				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.98368				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.70358				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.80854				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.42156	4.77000	102.97200				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.51600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.07054				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.55000	105.96351	7.55000	105.94217				0.00	0	
Total CLN362 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN362										0.00	0	
CLN36 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	
CLN36 On 20/03/2024 Spot Bond			8.70700	108.26627	8.70700	109.17400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	101.39615				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	101.29063				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	104.20057				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	99.91147	10.98000	99.88246				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	106.13900				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	113.03537	6.50000	108.29200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.28800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.33360				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.96197				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.95434				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.36500	146.88028	5.36500	146.84901				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.80500	145.17644	5.80500	145.14381				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.96147				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.75000	102.54586	6.75000	102.52726				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.38727				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.75042				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			7.15000	107.37444	7.15000	107.35395				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.24342				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.99983				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN504 On 11/10/2024 Spot Bond					0.00000	99.53194				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.53411				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.49353				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.18331				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	98.21326				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.69359	9.96000	100.66725				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	104.49903	10.01000	104.47100				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.81997				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.66678	9.60000	102.64033				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.46738				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.68590				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	100.78934	9.20000	100.76486				0.00	0	
Total CLN524 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.74900				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.46814				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.82579				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.94128				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.46738				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.36076				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	99.85971				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.86000	103.71184	9.86000	103.68426				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.12219				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	101.20522				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	99.84150				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	151.32900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.71047				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.48817				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.33000	103.78823	9.33000	103.76209				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.38000	102.12413	9.38000	102.09870				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.47000	106.27755	9.47000	106.25039				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	312.63922				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	100.96851				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.92604				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.78872				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN555 On 17/01/2024 Spot Bond					0.00000	99.82543				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	112.95500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.01675				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	104.07240	10.19000	104.10367				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.33000	106.70137	9.33000	106.67449				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.39057				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.91159				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.69179				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.64132				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.96049				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.56000	105.39605	9.56000	105.36886				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.97182				0.00	0	
Total CLN572 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 CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	100.96531				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.45270				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	100.39309				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	99.86489				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.12512				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	101.00220				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 30/05/2022 Spot Bond					0.00000	100.67051				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	100.51207				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2022 Spot Bond					0.00000	99.89359				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2022 Spot Bond					0.00000	100.75208				0.00	880,000,000	440,000,000
Total CLN585 SPOT										0.00	880,000,000	440,000,000
Total For CLN585										0.00	880,000,000	440,000,000
CLN58: On 16/09/2025 Spot Bond					0.00000	103.17735				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	100.54327				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.42873				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.39917				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.97653				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.99593				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.78500	149.48247	3.78500	120.66584				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.98818				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.23388				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.77622				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.47328				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.11850				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.49811				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	

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	100.39917				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60(On 18/06/2024 Spot Bond					0.00000	100.39917				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60(On 04/06/2023 Spot Bond					0.00000	100.61600				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	101.54875				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60(On 05/08/2024 Spot Bond					0.00000	100.96760				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60(On 12/08/2022 Spot Bond					0.00000	100.88038				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60(On 14/04/2026 Spot Bond					0.00000	101.26595				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60(On 17/01/2024 Spot Bond					0.00000	101.40680				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60(On 22/08/2024 Spot Bond					0.00000	100.79197				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60(On 30/04/2023 Spot Bond			9.32000	104.18961	9.32000	104.16353				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	101.22979				0.00	0	
Total CLN610 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.93979				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.57545				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.76592				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.99943				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.21159				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.50200				0.00	0	10,000,00
Total CLN616 SPOT										0.00	0	10,000,00
Total For CLN616										0.00	0	10,000,00
CLN616 On 20/12/2024 Spot Bond					0.00000	101.56184				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.64789				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.74155				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.13882				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.24199				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	101.11394				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.73800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.22599				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.71000	103.62426	6.71000	103.60537				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.93239				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	91.31567				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.89000	64.42083	11.89000	84.91286				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.79696				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.03000	99.86148	10.03000	99.83449				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.92839				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.80232				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	99.99991				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN634 On 09/05/2022 Spot Bond					0.00000	101.08875				0.00	380,000,000	190,000,000
Total CLN634 SPOT										0.00	380,000,000	190,000,000
Total For CLN634										0.00	380,000,000	190,000,000
CLN635 On 19/08/2025 Spot Bond					0.00000	103.60667				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0
CLN636 On 21/11/2024 Spot Bond					0.00000	100.77537				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										0.00	0	0
CLN637 On 19/08/2025 Spot Bond					0.00000	100.92439				0.00	0	0
Total CLN637 SPOT										0.00	0	0
Total For CLN637										0.00	0	0
CLN638 On 19/02/2023 Spot Bond					0.00000	101.26275				0.00	0	0
Total CLN638 SPOT										0.00	0	0
Total For CLN638										0.00	0	0
CLN640 On 19/08/2025 Spot Bond					0.00000	101.00434				0.00	0	0
Total CLN640 SPOT										0.00	0	0
Total For CLN640										0.00	0	0
CLN643 On 17/10/2023 Spot Bond					0.00000	101.24134				0.00	0	0
Total CLN643 SPOT										0.00	0	0
Total For CLN643										0.00	0	0
CLN644 On 21/11/2024 Spot Bond					0.00000	100.77937				0.00	0	0
Total CLN644 SPOT										0.00	0	0
Total For CLN644										0.00	0	0
CLN645 On 18/12/2024 Spot Bond					0.00000	100.39198				0.00	0	0
Total CLN645 SPOT										0.00	0	0
Total For CLN645										0.00	0	0
CLN646 On 29/01/2024 Spot Bond					0.00000	101.43402				0.00	0	0
Total CLN646 SPOT										0.00	0	0
Total For CLN646										0.00	0	0
CLN647 On 18/12/2024 Spot Bond					0.00000	100.39263				0.00	0	0
Total CLN647 SPOT										0.00	0	0
Total For CLN647										0.00	0	0
CLN648 On 19/08/2025 Spot Bond					0.00000	101.06836				0.00	0	0
Total CLN648 SPOT										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 Interest
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.68681				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.92439				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.75090				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.92439				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 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	
CLN655 On 22/03/2030 Spot Bond					0.00000	101.10200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.40120				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	99.95461				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.90025				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.86300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	98.97600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	119.90600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	144.41100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.90028				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.14028				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.10020				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.80337				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.75077				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.73271				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.01766				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.35848	150.86911	4.35848	122.58454				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.35848	150.86911	4.35848	122.58533				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.03763				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN677 On 19/08/2025 Spot Bond					0.00000	101.09089				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.33289				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.94007				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.99143				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.53270				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.31894				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.32761				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.17451				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.38691				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.38671				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.34100				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.24752				0.00	0	
Total CLN691 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN691										0.00	0	
CLN69: On 21/06/2023 Spot Bond					0.00000	100.34115				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69: On 17/05/2025 Spot Bond					0.00000	101.17022				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69: On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.35995				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69: On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.82949				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	104.51838				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70: On 28/02/2023 Spot Bond					0.00000	100.62654				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70: On 11/11/2022 Spot Bond					0.00000	100.87218				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70: On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.58219				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70: On 12/02/2025 Spot Bond					0.00000	101.33511				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70: On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.92935				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70: On 19/08/2025 Spot Bond					0.00000	101.11751				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70: On 11/09/2026 Spot Bond					0.00000	100.50157				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.33329				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.34116				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.58593				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.41514				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.81153				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.33545				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.33545				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.33545				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.37302				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.45534				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.36328				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.68785				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72 On 01/06/2026 Spot Bond					0.00000	100.59502				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.40301				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.30897				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.30897				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.30897				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.31438				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.31438				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.31438				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.92072				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.96737				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.61131				0.00	0	
Total CLN732 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN732										0.00	0	
CLN73: On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN73: On 11/09/2026 Spot Bond					0.00000	100.46375				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73: On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	94.68310				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73: On 20/06/2023 Spot Bond					0.00000	100.36888				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73: On 20/12/2023 Spot Bond					0.00000	100.38505				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73: On 20/06/2026 Spot Bond					0.00000	113.10300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74: On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.33476				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74: On 19/08/2025 Spot Bond					0.00000	100.91106				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74: On 31/03/2032 Spot Bond					0.00000	100.23557				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.61099				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	98.71600				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	101.59343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.84903				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.34110				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.34178				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.49737				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.15942				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.41769				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.51587				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.54727				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.53146				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	102.07259				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	101.01524				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	101.14163				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.02714				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.41769				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.34361				0.00	0	
Total CLN768 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.92109				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	99.31622				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	81.42041				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	87.26939				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.77651				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.39251				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.66400	6.66400	6.66400	116.84353				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.75520				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	100.91456				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.16032				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.16988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	101.47256				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.35129				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.21762				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.23863				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.21887				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.29771				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.21887				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	102.29793				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	102.16161				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.31486				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.59800				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN792 On 31/01/2025 Spot Bond					0.00000	101.20777				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN793 On 05/09/2022 Spot Bond					0.00000	99.73590				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.17073				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	101.07298				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.21893				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.80786				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.80799				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.79338				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.77355				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.75866				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	88.39932				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	

Contract 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 CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.58929				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.61252				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.62773				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.61806				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.44289				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.40543				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.63500	97.49131	8.63500	97.46867				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.40882				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.34110				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	100.23460				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	100.15366				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.15366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CLN814 SPOT									0.00	0	
Total For CLN814									0.00	0	
CLN814 On 31/01/2025 Spot Bond					0.00000	100.11135			0.00	0	
Total CLN815 SPOT									0.00	0	
Total For CLN815									0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.09000	108.69427	8.09000	108.67059		404,500,000,000.00	50,000,000	25,000,000	
Total COJ05 SPOT								404,500,000,000.00	50,000,000	25,000,000	
Total For COJ05								404,500,000,000.00	50,000,000	25,000,000	
COJ08 On 22/06/2026 Spot Bond			10.60000	106.29415	10.60000	106.26399		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			9.15000	105.42070	9.15000	105.39479		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			7.58500	101.62831	7.58500	101.60764		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			12.39000	91.18620	12.39000	91.15625		0.00	0	0	
Total COT02 SPOT								0.00	0	0	
Total For COT02								0.00	0	0	
COT03 On 05/06/2028 Spot Bond			10.98000	96.63172	10.98000	96.60335		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPV01 On 30/06/2029 Spot Bond			9.95000	9.95000	9.95000	106.40384		0.00	0	0	
Total CPV01 SPOT								0.00	0	0	
Total For CPV01								0.00	0	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.75297		0.00	0	0	
Total DENG88 SPOT								0.00	0	0	
Total For DENG88								0.00	0	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.35466		0.00	0	0	
Total DENG99 SPOT								0.00	0	0	
Total For DENG99								0.00	0	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.76343		0.00	0	0	
Total DSY01 SPOT								0.00	0	0	
Total For DSY01								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
DSY02 On 21/11/2024 Spot Bond					0.00000	102.27142				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.73000	9.73000	9.73000	105.70068				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.17089				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.15719				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.95000	103.75611	6.95000	103.73652			7,311,400,000,000.00	1,052,000,000	537,200,000	
Total DV23 SPOT									7,311,400,000,000.00	1,052,000,000	537,200,000	
Total For DV23									7,311,400,000,000.00	1,052,000,000	537,200,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	55.17937	100.00000	55.05589			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	55.17937	100.00000	55.05589			0.00	0		
Total DV23/R2023 SPOT									0.00	0		
Total For DV23/R2023									0.00	0		
DV24 On 18/02/2024 Spot Bond			7.53000	105.07308	7.53000	105.05162			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	101.39504	9.69000	101.36854			0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	101.39504	9.69000	101.36854			0.00	0		
Total DV24/R2023 SPOT									0.00	0		
Total For DV24/R2023									0.00	0		
DV27 On 02/02/2027 Spot Bond			9.93000	99.83555	9.93000	99.80883			0.00	0		
Total DV27 SPOT									0.00	0		
Total For DV27									0.00	0		
DV29 On 18/02/2029 Spot Bond			11.99500	92.76028	11.99500	92.73043			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	101.45306	10.10000	101.42544			0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	101.45306	10.10000	101.42544			0.00	0		
Total DV29/R213 SPOT									0.00	0		
Total For DV29/R213									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22f On 29/08/2022 Spot Bond					0.00000	100.75071				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22k On 24/10/2022 Spot Bond					0.00000	101.19600				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.77664				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.92717				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.56450				0.00	0	100,000,00
Total DVF26 SPOT										0.00	0	100,000,00
Total For DVF26										0.00	0	100,000,00
DVF27 On 02/04/2029 Spot Bond					0.00000	98.72567				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.47062				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	99.19622				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.00800				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	101.01713				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	97.83052				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	101.07244				0.00	0	
Total DVFB29 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 DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.32542				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.81389				0.00	0	3,000,000,00
Total DVFB31 SPOT										0.00	0	3,000,000,00
Total For DVFB31										0.00	0	3,000,000,00
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.49638				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.51454				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.06000	105.88116	7.06000	105.86120				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.05000	113.58869	5.05000	113.56573				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.82500	102.51535	4.82500	102.49503				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	140.24561	2.25000	140.22760				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.91000	152.80869	3.91000	152.78217				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.78200	139.93739	3.78200	139.91357				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.82500	135.16730	3.82500	135.14414				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.74000	117.46143	4.74000	117.43848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.79500	104.66386	4.79500	104.64320				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	140.24561	2.25000	140.22760				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	162.14761				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	159.54157				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	123.69221				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	122.74548				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	120.46078				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	111.94570				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	112.81608				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN013 On 15/04/2024 Spot Bond					0.00000	108.18717				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	109.97148				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	91.00533				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	99.34109				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	98.04311				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.04000	104.41922	10.04000	104.39096				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.71000	11.71000	11.71000	97.48761				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.76000	11.76000	11.76000	96.71329				0.00	0	666,666,6€
Total EMM05 SPOT										0.00	0	666,666,6€
Total For EMM05										0.00	0	666,666,6€
EMM06 On 23/06/2025 Spot Bond			10.13000	10.13000	10.13000	103.20886				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.13000	10.13000	10.13000	103.44841				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.70000	11.70000	11.70000	75.25171				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.08000	11.08000	11.08000	102.02848				0.00	0	
Total EMM08P 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 EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.70000	11.70000	11.70000	96.41611				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.63785				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.53743				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.45186				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.44075				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.98236				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.67391				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.71056				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.57057				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.44724				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.90401				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.41315				0.00	0	2,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC51 SPOT										0.00	0	2,000,000.00
Total For EPFC51										0.00	0	2,000,000.00
EQT00: On 03/06/2022 Spot Bond					0.00000	100.59809				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.61393				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	99.87385				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.22183				0.00	0	300,000.00
Total EQT005 SPOT										0.00	0	300,000.00
Total For EQT005										0.00	0	300,000.00
EQT00: On 30/10/2023 Spot Bond					0.00000	101.13198				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.31049				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.04670				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	100.86895				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	101.00214				0.00	2,300,000,000	3,000,000.00
Total EQT010 SPOT										0.00	2,300,000,000	3,000,000.00
Total For EQT010										0.00	2,300,000,000	3,000,000.00
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.84624				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.81009				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3C On 17/05/2022 Spot Bond					0.00000	100.90399				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.81731				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.85341				0.00	0	12,000,00
Total ERS25 SPOT										0.00	0	12,000,00
Total For ERS25										0.00	0	12,000,00
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.79857				0.00	0	
Total ERS26 SPOT										0.00	0	
Total For ERS26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.78120				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.88951				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.36000	104.86068	6.36000	104.84254				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.09730	10.00000	102.06977				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.13000	96.02376	9.13000	96.00034			5,885,603,372,000.00	644,644,400	8,586,822,20	
Total ES26 SPOT									5,885,603,372,000.00	644,644,400	8,586,822,20	
Total For ES26									5,885,603,372,000.00	644,644,400	8,586,822,20	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.21060	7.85000	100.18952			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			11.15500	77.27322	11.20000	77.01196			560,755,157,000.00	50,269,400	478,984,70	
Total ES33 SPOT									560,755,157,000.00	50,269,400	478,984,70	
Total For ES33									560,755,157,000.00	50,269,400	478,984,70	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.56178	7.50000	100.54166			0.00	0		
Total ES33/R209 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 ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.57000	80.19104	11.60500	79.94937			35,021,489,854,000.00	3,026,922,200	2,666,761,10
Total ES42 SPOT									15,021,489,854,000.00	3,026,922,200	2,666,761,10
Total For ES42									15,021,489,854,000.00	3,026,922,200	2,666,761,10
ES42/R On 25/04/2042 Spot Bond			8.50000	103.94053	8.50000	103.91676			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	100.55019			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.37874			0.00	0	404,000,00
Total EXX05 SPOT									0.00	0	404,000,00
Total For EXX05									0.00	0	404,000,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.98969			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.77707			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.24363			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.89958			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.13513			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.50401			0.00	0	200,000,00
Total FIFB19 SPOT									0.00	0	200,000,00
Total For FIFB19									0.00	0	200,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.05355			0.00	0	
Total FIFG01 SPOT									0.00	0	
Total For FIFG01									0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.12230			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIG02 SPOT										0.00	0	
Total For FIG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.76793				0.00	0	
Total FIG03 SPOT										0.00	0	
Total For FIG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.82027				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.83337				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.51144				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.40932				0.00	1,600,000,000	1,400,000,000
Total FRB23 SPOT										0.00	1,600,000,000	1,400,000,000
Total For FRB23										0.00	1,600,000,000	1,400,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	104.57943				0.00	0	341,000,000
Total FRB24 SPOT										0.00	0	341,000,000
Total For FRB24										0.00	0	341,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.73851				0.00	0	3,791,000,000
Total FRB25 SPOT										0.00	0	3,791,000,000
Total For FRB25										0.00	0	3,791,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.23601				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.71000	108.67332	8.71000	108.64787				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.97197				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB29 On 19/04/2026 Spot Bond					0.00000	102.21782				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.63000	98.26178	8.63000	98.23898				0.00	0	9,000,00
Total FRB30 SPOT										0.00	0	9,000,00
Total For FRB30										0.00	0	9,000,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.75756				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.19900	323.71452	2.19900	323.67352				0.00	0	45,000,00
Total FRBI23 SPOT										0.00	0	45,000,00
Total For FRBI23										0.00	0	45,000,00
FRBI25 On 31/01/2025 Spot Bond			2.67000	2.67000	2.67000	157.83492				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.70000	207.30104	3.70000	207.26649				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.23400	4.23400	4.23400	110.04681				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.73500	4.73500	4.73500	229.45450				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.03500	98.12344	5.03500	98.10358				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.04000	99.77045	5.04000	99.75009				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			7.50000	7.50000	7.50000	83.05119				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			7.57000	7.57000	7.57000	82.20886				0.00	0	
Total FRBZ03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.96500	3.96500	3.96500	152.43711				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.87413				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.36939				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.18283				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.85304				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.78210				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.36882				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	116.23074				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.28180				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.34729				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	114.17773				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.32387				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	100.57456				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.93151				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.94677				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.52888				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.51316				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.95623				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.83507				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	102.01340				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30(On 27/02/2023 Spot Bond					0.00000	100.63702				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.02247				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.31733				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.36221				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.39579				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	102.87959				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.48017				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	101.19793				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.35788				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	100.39556				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	100.52259				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	100.36581				0.00	0	
Total FRC324 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.11090				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.86532				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.18323				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.66076				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.97879				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	99.87485				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.15637				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	103.01773				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.91736				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.15187				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.46478				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.33019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	99.86624				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.42346				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.75286				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.48168				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.33990				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	101.19624				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.75536				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.63649				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.36019				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.43465				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35(On 31/01/2024 Spot Bond					0.00000	101.35401				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.36775				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(On 14/11/2022 Spot Bond					0.00000	101.22821				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.39049				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.22474				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2023 Spot Bond					0.00000	100.18351				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	101.07108				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36(On 28/02/2024 Spot Bond					0.00000	101.08244				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36(On 31/08/2024 Spot Bond					0.00000	101.32906				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36(On 20/06/2026 Spot Bond					0.00000	100.52514				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	100.80774				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	100.88963				0.00	0	
Total FRC370 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.89220				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.37360				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.36737				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.91583				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.64302				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.47799				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.47535				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.32911				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.38318				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	100.37127				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 28/04/2022 Spot Bond					0.00000	101.08904				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.82444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.82444				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.81122				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.81122				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.56680				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.63788				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.77181				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.65539				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	100.54169				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.52388				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.28228				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.48322				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC396 On 21/07/2025 Spot Bond					0.00000	100.41874				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC397 On 31/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	12,500,000,000	12,500,000,000	
Total FRC397 SPOT									10,000,000,000,000.00	12,500,000,000	12,500,000,000	
Total For FRC397									10,000,000,000,000.00	12,500,000,000	12,500,000,000	
FRC398 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 FRC398 SPOT									10,000,000,000,000.00	5,000,000,000	2,500,000,000	
Total For FRC398									10,000,000,000,000.00	5,000,000,000	2,500,000,000	
FRI33 On 28/02/2033 Spot Bond			4.44000	106.83165	4.44000	106.81178			0.00	0	0	
Total FRI33 SPOT									0.00	0	0	
Total For FRI33									0.00	0	0	
FRI38 On 31/01/2038 Spot Bond			4.67500	117.77087	4.67500	117.74800			0.00	0	0	
Total FRI38 SPOT									0.00	0	0	
Total For FRI38									0.00	0	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.35952			0.00	0	0	
Total FRJ022 SPOT									0.00	0	0	
Total For FRJ022									0.00	0	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.79026			0.00	0	0	
Total FRJ23 SPOT									0.00	0	0	
Total For FRJ23									0.00	0	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.22899			0.00	0	0	
Total FRJ24 SPOT									0.00	0	0	
Total For FRJ24									0.00	0	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.73251			0.00	0	0	
Total FRJ25 SPOT									0.00	0	0	
Total For FRJ25									0.00	0	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.84593			0.00	0	0	
Total FRJ26 SPOT									0.00	0	0	
Total For FRJ26									0.00	0	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.80393			0.00	0	0	
Total FRJ27 SPOT									0.00	0	0	
Total For FRJ27									0.00	0	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.54143			0.00	0	0	
Total FRJ28 SPOT									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 Interest
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.69814				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.30459				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.22800	4.22800	4.22800	107.66615				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.64500	4.64500	4.64500	118.19067				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.67799				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.78500	116.16459	4.78500	116.14169				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.74000	229.39374	4.74000	229.34896				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.92500	114.15775	4.92500	114.13481				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	228.71683				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.51500	154.31241	3.51500	154.28729				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	107.19398	3.70500	107.17597				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.72500	117.03750	4.72500	117.01460				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12(On 07/12/2033 Spot Bond			4.89000	226.25435	4.89000	226.20924				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			4.94000	225.21939	4.94000	225.17420				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12(On 31/01/2025 Spot Bond			3.04500	156.27203	3.04500	156.24857				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12(On 07/12/2033 Spot Bond			4.97000	224.60115	4.97000	224.55590				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12(On 31/01/2038 Spot Bond			4.92500	114.15775	4.92500	114.13481				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.31000	200.54397	4.31000	200.50725				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.67500	104.08632	5.67500	104.06332				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.20000	201.74370	4.20000	201.70736				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13(On 31/03/2028 Spot Bond			4.26000	201.08829	4.26000	201.05174				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13(On 07/12/2033 Spot Bond			5.48000	214.39820	5.48000	214.35209				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.62500	104.72368	5.62500	104.70066				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS131 On 31/01/2038 Spot Bond			4.92500	4.92500	4.92500	114.13481				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS132 On 31/01/2038 Spot Bond			4.90500	114.44190	4.90500	114.41896				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS133 On 31/03/2028 Spot Bond			4.07000	203.17211	4.07000	203.13623				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS134 On 07/12/2033 Spot Bond			5.25000	218.92862	5.25000	218.88288				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS141 On 31/03/2028 Spot Bond			4.20000	201.74370	4.20000	201.70736				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.20000	201.74370	4.20000	201.70736				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.60100	208.42196	3.60100	208.38776				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS144 On 31/01/2025 Spot Bond			3.81500	153.07703	3.81500	153.05085				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.55000	197.95445	4.55000	197.91696				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.59000	197.52660	4.59000	197.48896				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.78500	153.20002	3.78500	153.17395				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.06500	203.22727	4.06500	203.19141				0.00	0	
Total FRS152 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 FRS152									0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.60000	4.60000	4.60000	197.38213			0.00	0	
Total FRS153 SPOT									0.00	0	
Total For FRS153									0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	5.83085			0.00	0	
Total FRS170 SPOT									0.00	0	
Total For FRS170									0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	101.26433			0.00	0	
Total FRS171 SPOT									0.00	0	
Total For FRS171									0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	101.39079			0.00	0	
Total FRS172 SPOT									0.00	0	
Total For FRS172									0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total FRS176 SPOT									0.00	0	
Total For FRS176									0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.39594			0.00	0	14,000,00
Total FRS180 SPOT									0.00	0	14,000,00
Total For FRS180									0.00	0	14,000,00
FRS18: On 27/09/2025 Spot Bond					0.00000	100.25734			0.00	0	
Total FRS182 SPOT									0.00	0	
Total For FRS182									0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	198.91292			0.00	0	
Total FRS184 SPOT									0.00	0	
Total For FRS184									0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	133.61347			0.00	0	
Total FRS186 SPOT									0.00	0	
Total For FRS186									0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	178.42355			0.00	0	
Total FRS187 SPOT									0.00	0	
Total For FRS187									0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	113.89144			0.00	0	
Total FRS194 SPOT									0.00	0	
Total For FRS194									0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.92461			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.05355				0.00	0	20,000,00
Total FRS199 SPOT										0.00	0	20,000,00
Total For FRS199										0.00	0	20,000,00
FRS200 On 12/08/2025 Spot Bond					0.00000	100.93374				0.00	0	9,000,00
Total FRS200 SPOT										0.00	0	9,000,00
Total For FRS200										0.00	0	9,000,00
FRS201 On 06/08/2025 Spot Bond					0.00000	100.69223				0.00	0	16,000,00
Total FRS201 SPOT										0.00	0	16,000,00
Total For FRS201										0.00	0	16,000,00
FRS206 On 14/10/2025 Spot Bond					0.00000	99.95052				0.00	0	11,000,00
Total FRS206 SPOT										0.00	0	11,000,00
Total For FRS206										0.00	0	11,000,00
FRS209 On 18/11/2024 Spot Bond					0.00000	100.81655				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	100.28748				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	100.09114				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22: On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22: On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22: On 21/12/2027 Spot Bond					0.00000	100.33019				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22: On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22: On 31/07/2022 Spot Bond					0.00000	101.92822				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22: 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	
FRS23: On 14/08/2027 Spot Bond					0.00000	100.97088				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: 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	
FRS23: On 31/03/2032 Spot Bond					0.00000	105.82726				0.00	0	
Total FRS235 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 FRS235										0.00	0	
FRS23: 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	
FRS23: On 13/10/2023 Spot Bond					0.00000	113.19767				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	103.59089				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 04/12/2022 Spot Bond					0.00000	101.00133				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	72.11488				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	100.86411				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	116.13722				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	102.09254				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	102.32388				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.59362				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	108.11959				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	100.42724				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.86057				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS263 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS264 On 31/03/2032 Spot Bond					0.00000	100.21528				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	109.04864				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.21682				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 05/07/2022 Spot Bond					0.00000	105.55692				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS27 On 14/07/2022 Spot Bond					0.00000	99.89053				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	100.89626				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.21557				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.77003				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27 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	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.26704				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	100.45303				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.28020				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 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	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.22777				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.57500	9.57500	9.57500	100.68272				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.57500	9.57500	9.57500	100.68272				0.00	0	
Total FRS285 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 FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.18433				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	101.31447				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			10.98900	10.98900	10.98900	93.64906				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	97.10520				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	88.73512				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	93.42661				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 28/04/2022 Spot Bond					0.00000	101.07360				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	
FRS296 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	4,000,000,000	4,000,000,000	
Total FRS297 SPOT									10,000,000,000,000.00	4,000,000,000	4,000,000,000	
Total For FRS297									10,000,000,000,000.00	4,000,000,000	4,000,000,000	
FRS36 On 07/12/2023 Spot Bond			1.91000	1.91000	1.91000	325.14031			0.00	0	0	
Total FRS36 SPOT									0.00	0	0	
Total For FRS36									0.00	0	0	
FRS37 On 07/12/2023 Spot Bond			1.64000	326.55520	1.64000	326.51878			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.65000	1.65000	1.65000	326.46758				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.06266				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.62500	109.68096	4.62500	109.65981				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.26000	73.67200	4.26000	116.76841				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.93500	2.93500	2.93500	156.71191				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.21500	3.21500	3.21500	155.53574				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.71000	2.71000	2.71000	321.10177				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.01000	6.01000	6.01000	102.35399				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.69500	110.83952	7.69500	110.81653				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.83000	107.49965	7.83000	107.47684				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.36000	104.46040	8.36000	104.43702			48,707,032,000.00		5,826,200	84,817,900
Total FRX26 SPOT									48,707,032,000.00		5,826,200	84,817,900
Total For FRX26									48,707,032,000.00		5,826,200	84,817,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
FRX27 On 07/03/2027 Spot Bond			8.00000	109.72016	8.00000	109.69677				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.64000	109.16630	8.64000	109.14079				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.39000	103.84611	9.39000	103.81979				0.00	0	40,000,00
Total FRX30 SPOT										0.00	0	40,000,00
Total For FRX30										0.00	0	40,000,00
FRX31 On 21/02/2031 Spot Bond			9.19000	103.14274	9.19000	103.11714				0.00	0	70,000,00
Total FRX31 SPOT										0.00	0	70,000,00
Total For FRX31										0.00	0	70,000,00
FRX32 On 31/03/2032 Spot Bond			9.52500	106.65161	9.52500	106.62450				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.91000	75.60036	10.91000	75.57831				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.63857				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.02689				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.73443				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.70103				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.72372				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.73039				0.00	0	
Total FS7B1 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 FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.98296				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	101.03387				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.10039				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.13362				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.21734				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.59677				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	100.83658				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.72908				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.68897				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.04528				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.85740				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.83400	116.31028	3.83400	116.29039				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.44383				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.62900	104.85584	6.62900	104.83705				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.66524				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.14000	105.02144	7.14000	105.00131				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.89603				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.62656				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.53108				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.01645				0.00	200,000,000	200,000,000
Total GRT25G SPOT										0.00	200,000,000	200,000,000
Total For GRT25G										0.00	200,000,000	200,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	101.01061				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.93868				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.23652				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT30 On 10/12/2025 Spot Bond					0.00000	99.20345				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.63052				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.99184				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.64487				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.66205				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.28266				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.17684				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.08030				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.25742				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.47626				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.76641				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.28232				0.00	0	1,500,000.00
Total GRT45 SPOT										0.00	0	1,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT45										0.00	0	1,500,000,00
GRT47 On 22/04/2024 Spot Bond					0.00000	101.51465				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.57188				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.01934				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.31062				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.46047				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.81165				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.30932				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.19662				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.59792				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.79403				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.96853				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.60938				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.51640				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.17735				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.17442				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.20503				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.30000	323.20486	2.30000	323.16301				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.60000	2.60000	2.60000	329.87947				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.08000	102.79559	10.08000	102.76766				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.69000	79.64758	4.69000	107.02095				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			10.85000	91.05745	10.85000	91.03087		163,635,360,000.00		15,081,600	3,446,090,800	
Total HWAY34 SPOT								163,635,360,000.00		15,081,600	3,446,090,800	
Total For HWAY34								163,635,360,000.00		15,081,600	3,446,090,800	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.84888	100.00000	10.82460				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.13000	88.89122	11.13000	88.86462		11,130,000,000,000.00		1,000,000,000	8,090,000,000	
Total HWAY35 SPOT								11,130,000,000,000.00		1,000,000,000	8,090,000,000	
Total For HWAY35								11,130,000,000,000.00		1,000,000,000	8,090,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.84654	100.00000	10.82227			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	99.99836			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	101.18623			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.63628			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.35000	159.22481	2.36500	159.13943		984,579,265,000,000.00	418,969,900,000	427,178,780,000	
Total I2025 SPOT								14,579,265,000,000.00	418,969,900,000	427,178,780,000	
Total For I2025								14,579,265,000,000.00	418,969,900,000	427,178,780,000	
I2029 On 31/03/2029 Spot Bond			3.39000	116.17981	3.36400	116.35572		623,524,910,280,000.00	183,930,652,000	282,386,104,000	
Total I2029 SPOT								13,524,910,280,000.00	183,930,652,000	282,386,104,000	
Total For I2029								13,524,910,280,000.00	183,930,652,000	282,386,104,000	
I2033 On 28/02/2033 Spot Bond			3.93000	112.14652	3.94000	112.02013		381,084,633,000,000.00	96,968,100,000	404,658,473,500	
Total I2033 SPOT								11,084,633,000,000.00	96,968,100,000	404,658,473,500	
Total For I2033								11,084,633,000,000.00	96,968,100,000	404,658,473,500	
I2038 On 31/01/2038 Spot Bond			4.02000	127.89960	4.02500	127.79590		461,006,288,000,000.00	363,434,400,000	340,733,546,800	
Total I2038 SPOT								11,006,288,000,000.00	363,434,400,000	340,733,546,800	
Total For I2038								11,006,288,000,000.00	363,434,400,000	340,733,546,800	
I2046 On 31/03/2046 Spot Bond			4.03000	115.75575	4.03500	115.63809		698,569,639,000,000.00	421,481,300,000	401,648,470,800	
Total I2046 SPOT								18,569,639,000,000.00	421,481,300,000	401,648,470,800	
Total For I2046								18,569,639,000,000.00	421,481,300,000	401,648,470,800	
I2050 On 31/12/2050 Spot Bond			4.04000	119.44271	4.04000	119.42156		248,143,648,000,000.00	556,471,200,000	415,569,093,500	
Total I2050 SPOT								18,143,648,000,000.00	556,471,200,000	415,569,093,500	
Total For I2050								18,143,648,000,000.00	556,471,200,000	415,569,093,500	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.90836			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.94266			0.00	0	
Total IBG02 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 IBG02										0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.46500	6.46500	6.46500	103.74733				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.82562				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.37000	322.85223	2.37000	322.80984				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	101.26321				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.01205				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.63244				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.12723				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.89558				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.51455				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.99580				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.76579				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.21834				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.59075				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.51311				0.00	0	13,000,00
Total IBL138 SPOT										0.00	0	13,000,00
Total For IBL138										0.00	0	13,000,00
IBL141 On 20/02/2023 Spot Bond					0.00000	100.70704				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.32280				0.00	0	16,000,00
Total IBL145 SPOT										0.00	0	16,000,00
Total For IBL145										0.00	0	16,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.11842				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.61189				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.63636				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	100.69090				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL157 On 21/01/2023 Spot Bond					0.00000	101.04188				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.99582				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.99999				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.21371				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.97119				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.97034				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.74785				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.86016				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	99.88394				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.88010				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.65161				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.89445				0.00	0	
Total IBL182 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 IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.45904				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.47424				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.04429				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	99.84128				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.15761				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.00361				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.97388				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.57085				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.58988				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.34552				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.58432				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.55776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.46905				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.53118				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	101.00191				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.12190				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.78324				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.65749				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.64362				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.64362				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.64362				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.45845				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.39274				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL217 On 18/03/2025 Spot Bond					0.00000	100.35209				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.19623				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.18633				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.19820				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.17000	106.77042	7.17000	106.74964				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.54000	106.51079	5.54000	106.49471				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.16694				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.15500	104.54866	9.15500	104.52281				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.31000	109.85964	10.31000	110.03262				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.75000	107.62177	9.75000	107.59362				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.58989				0.00	0	
Total IDCG13 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 IDCG13										0.00	0	
IDCG13 On 12/11/2023 Spot Bond					0.00000	100.09999				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.78074				0.00	0	270,000,00
Total IDCG16 SPOT										0.00	0	270,000,00
Total For IDCG16										0.00	0	270,000,00
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.98345				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	99.37991				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.50830				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.22474				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	97.29447				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.42451				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.48000	103.48810	8.48000	103.46449				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.06729				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.71533				0.00	0	179,709,00
Total INLV05 SPOT										0.00	0	179,709,00
Total For INLV05										0.00	0	179,709,00
INLV06 On 22/01/2026 Spot Bond					0.00000	105.26820				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.88452				0.00	0	100,000,00
Total INLV07 SPOT										0.00	0	100,000,00
Total For INLV07										0.00	0	100,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	102.68614				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.62431				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.77024				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.33496				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.30117				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.31880				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.50358				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.00188				0.00	0	4,000,00
Total IPF24 SPOT										0.00	0	4,000,00
Total For IPF24										0.00	0	4,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	99.87343				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.96747				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
IPF27 On 07/11/2024 Spot Bond					0.00000	100.98385				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.67295				0.00	0	100,000,00
Total IPF30 SPOT										0.00	0	100,000,00
Total For IPF30										0.00	0	100,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	98.95173				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.16677				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.44829				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.76981				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.38442				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.96000	193.61840	4.96000	193.57959				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	100.93935				0.00	2,973,800,000	1,486,900,00
Total IV046 SPOT										0.00	2,973,800,000	1,486,900,00
Total For IV046										0.00	2,973,800,000	1,486,900,00
IV050 On 26/06/2024 Spot Bond					0.00000	104.07874				0.00	0	655,000,00
Total IV050 SPOT										0.00	0	655,000,00
Total For IV050										0.00	0	655,000,00
IV19A On 31/03/2028 Spot Bond			4.86000	194.66591	4.86000	194.62741				0.00	0	
Total IV19A 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 IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.02469				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.24494				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.91186				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.04346				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.63154				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.74048				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	100.50657				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.56202				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.23711				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.00013				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.87604				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.26099	7.40000	102.24058				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.08400				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.16998				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.40547	7.23000	101.38582				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.09332				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.82336	7.45000	100.80336				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.62376				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.15201	3.91012	102.14123				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	99.95369				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC204 On 18/11/2022 Spot Bond					0.00000	100.77273				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.99218				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	102.23221				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.54698				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.29567				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.14474				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.40000	6.40000	6.40000	101.24123				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.10000	7.10000	7.10000	99.87513				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.71737				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.20825				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	100.12612				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.70000	4.70000	4.70000	4.70000				0.00	0	
Total IVZ081 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 IVZ081										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.70000	4.70000	4.70000	99.71751				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.62402				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.35352				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			4.75000	4.75000	4.75000	99.26368				0.00	0	
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			4.85000	4.85000	4.85000	99.15676				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	99.89709				0.00	0	
Total IVZ091 SPOT										0.00	0	
Total For IVZ091										0.00	0	
IVZ092 On 15/06/2022 Spot Bond			4.85000	4.85000	4.85000	99.07843				0.00	0	
Total IVZ092 SPOT										0.00	0	
Total For IVZ092										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			4.85000	4.85000	4.85000	98.79230				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			630,000,000,000,000.00	36,300,000,000	22,600,000,000	
Total IVZ094 SPOT									10,000,000,000,000.00	36,300,000,000	22,600,000,000	
Total For IVZ094									10,000,000,000,000.00	36,300,000,000	22,600,000,000	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.39864				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.05564				0.00	0	6,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP012 SPOT										0.00	0	6,000,00
Total For KAP012										0.00	0	6,000,00
KAP012 On 24/05/2022 Spot Bond					0.00000	100.73694				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP013 On 19/07/2024 Spot Bond					0.00000	99.87475				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	100.82805				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	101.12655				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	99.86398				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.13520				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	101.18466				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.44014				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.44158				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.77970				0.00	2,500,000,000	2,500,000,00
Total KAP022 SPOT										0.00	2,500,000,000	2,500,000,00
Total For KAP022										0.00	2,500,000,000	2,500,000,00
KAP022 On 04/03/2027 Spot Bond					0.00000	100.59601				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP11 On 24/10/2022 Spot Bond					0.00000	101.79249				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.23000	117.56961	9.23000	117.54031				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.96000	101.70608	6.96000	101.68732				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.82383				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.18582				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.01105				0.00	0	245,000,00
Total LGL09 SPOT										0.00	0	245,000,00
Total For LGL09										0.00	0	245,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.86750				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.50554				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.56444				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.77040				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.79041				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.54692				0.00	0	
Total MBF063 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 MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.37576				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.76088				0.00	0	15,000,00
Total MBF068 SPOT										0.00	0	15,000,00
Total For MBF068										0.00	0	15,000,00
MBF06: On 28/05/2022 Spot Bond					0.00000	100.56826				0.00	0	515,000,00
Total MBF069 SPOT										0.00	0	515,000,00
Total For MBF069										0.00	0	515,000,00
MBF07: On 28/05/2024 Spot Bond					0.00000	100.86702				0.00	0	20,000,00
Total MBF070 SPOT										0.00	0	20,000,00
Total For MBF070										0.00	0	20,000,00
MBF07: On 17/09/2024 Spot Bond					0.00000	100.34724				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.50422				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.69397				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.01592				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.54364				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.60421				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.63087				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	101.01614				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP050 SPOT										0.00	0	100,000,00
Total For MBP050										0.00	0	100,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.79882				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.20397				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.48000	8.48000	8.48000	109.84027				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.47900	103.19522	6.47900	103.17730				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.34417				0.00	0	110,000,00
Total MMIG06 SPOT										0.00	0	110,000,00
Total For MMIG06										0.00	0	110,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.51802				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.59578				0.00	0	100,000,00
Total MML01 SPOT										0.00	0	100,000,00
Total For MML01										0.00	0	100,000,00
MML02 On 10/12/2026 Spot Bond			9.13000	103.71308	9.13000	103.68765				0.00	0	7,000,00
Total MML02 SPOT										0.00	0	7,000,00
Total For MML02										0.00	0	7,000,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.83789				0.00	500,000,000	500,000,00
Total MML03 SPOT										0.00	500,000,000	500,000,00
Total For MML03										0.00	500,000,000	500,000,00
MML04 On 15/03/2028 Spot Bond			9.38000	95.10966	9.38000	93.88666				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.36950				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN09 On 11/10/2022 Spot Bond					0.00000	100.51091				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.16295				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.21748				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.51635				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.92915				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.95312				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.60468				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.35080				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.14162				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.54696				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.39842				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.81289				0.00	0	
Total MTN21 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 MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.37294				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.07500	99.10720	9.07500	99.08290				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.34529				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.80391				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.86265				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.18460				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.41230				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.00119				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.38952				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.18920				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.78546				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.83769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.83761				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.82454				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.29456				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.37417				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.44170				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.50368				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.69000	104.18647	6.69000	104.16754				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.05000	105.62010	7.05000	105.59988				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.01000	103.71714	10.01000	103.68915				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.02597				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.44904				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG03 On 30/04/2026 Spot Bond					0.00000	101.05094				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.08150				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.05564				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.03938				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.40866				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.61500	106.19684	6.61500	106.17806				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.34100	106.80882	7.34100	106.78754				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.47500	109.64176	8.47500	109.61676				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.44500	103.90267	6.44500	103.88449				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.21000	114.83644	7.21000	114.81410				0.00	0	6,000,00
Total NBK20A SPOT										0.00	0	6,000,00
Total For NBK20A										0.00	0	6,000,00
NBK21 On 21/07/2027 Spot Bond			9.11500	108.58514	9.11500	108.55840				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.95000	106.39596	5.95000	106.37873				0.00	0	
Total NBK22A 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 NBK22A										0.00	0	
NBK23, On 19/11/2025 Spot Bond			7.60800	113.77230	7.60800	113.74884				0.00	0	3,000,00
Total NBK23A SPOT										0.00	0	3,000,00
Total For NBK23A										0.00	0	3,000,00
NBK24, On 19/11/2027 Spot Bond			8.65000	114.30950	8.65000	114.28276				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			6.25000	6.25000	6.25000	105.15481				0.00	0	10,000,000,00
Total NBK25A SPOT										0.00	0	10,000,000,00
Total For NBK25A										0.00	0	10,000,000,00
NBK25I, On 12/02/2025 Spot Bond					0.00000	102.72045				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	52.33029	100.00000	52.21319				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I, On 22/04/2026 Spot Bond					0.00000	103.57543				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27, On 10/05/2026 Spot Bond			8.11000	115.07578	8.11000	115.05051				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28, On 02/08/2023 Spot Bond			6.00300	106.86497	6.00300	106.84751				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29, On 31/07/2026 Spot Bond			8.05000	110.79980	8.05000	110.77565				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30, On 20/02/2024 Spot Bond			6.64000	106.43446	6.64000	106.41526				0.00	0	2,000,00
Total NBK30A SPOT										0.00	0	2,000,00
Total For NBK30A										0.00	0	2,000,00
NBK31, On 09/11/2023 Spot Bond			6.17000	108.78570	6.17000	108.76744				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I, On 17/02/2023 Spot Bond					0.00000	101.71062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.30201				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.60233				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.80500	10.80500	10.80500	76.99547				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.74889				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.83322				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.26863				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.75142				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.08472				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.69070				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.74656				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.07694				0.00	0	2,500,000.00
Total NBK52B SPOT										0.00	0	2,500,000.00
Total For NBK52B										0.00	0	2,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK53I On 21/02/2026 Spot Bond					0.00000	101.23935				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.39279				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.24404				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.00661				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.14563				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.51811				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.81963				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.88025				0.00	0	2,500,000,0€
Total NBKB60 SPOT										0.00	0	2,500,000,0€
Total For NBKB60										0.00	0	2,500,000,0€
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.85516				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	99.92310				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.39717				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.33094				0.00	0	
Total NCLN82 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 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			9.97500	101.83250	9.97500	101.80556			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.32823			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.63000	102.12992	9.63000	102.10382			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.33094			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.33513			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.34054			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.47603			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.47603			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.79279			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL03: On 26/05/2022 Spot Bond					0.00000	100.91964			0.00	0	
Total NGL03 SPOT									0.00	0	
Total For NGL03									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL04 On 20/03/2023 Spot Bond					0.00000	101.79126				0.00	0	600,000,00
Total NGL04 SPOT										0.00	0	600,000,00
Total For NGL04										0.00	0	600,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	103.23829				0.00	0	100,000,00
Total NGL05 SPOT										0.00	0	100,000,00
Total For NGL05										0.00	0	100,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	100.73092				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.01219				0.00	0	6,000,00
Total NGL07 SPOT										0.00	0	6,000,00
Total For NGL07										0.00	0	6,000,00
NGL08 On 02/07/2025 Spot Bond					0.00000	105.50346				0.00	0	12,000,00
Total NGL08 SPOT										0.00	0	12,000,00
Total For NGL08										0.00	0	12,000,00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.40163				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.24237				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.11537				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	104.93560				0.00	0	7,000,00
Total NGLT1B SPOT										0.00	0	7,000,00
Total For NGLT1B										0.00	0	7,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.90123				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.82849				0.00	0	593,000,00
Total NGT104 SPOT										0.00	0	593,000,00
Total For NGT104										0.00	0	593,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.20833				0.00	0	
Total NGT105 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 NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.08609				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.32702				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.95903				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.44231				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.31430				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.58002				0.00	2,600,000,000	1,300,000,000
Total NGT1G SPOT										0.00	2,600,000,000	1,300,000,000
Total For NGT1G										0.00	2,600,000,000	1,300,000,000
NHM00 On 16/04/2022 Spot Bond					0.00000	99.87652				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.65142				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.28260				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.60508				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.56568				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.87868				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.60922				0.00	0	100,000,00
Total NHM018 SPOT										0.00	0	100,000,00
Total For NHM018										0.00	0	100,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	101.55090				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.61257				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.95786				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.94000	4.94000	4.94000	225.17420				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.57000	3.57000	3.57000	208.74029				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.12000	3.12000	3.12000	155.93360				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.83400	3.83400	3.83400	112.89860				0.00	0	10,000,00
Total NI29 SPOT										0.00	0	10,000,00
Total For NI29										0.00	0	10,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.77500	4.77500	4.77500	116.28663				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.22500	3.22500	3.22500	155.49392				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB12 On 07/12/2033 Spot Bond			3.45000	258.66425	3.45000	258.62271				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.02500	3.02500	3.02500	156.33268				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.21500	3.21500	3.21500	212.82597				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.36000	211.17955	3.36000	211.14628				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.89000	89.50734	4.89000	114.63263				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.86057				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.21230				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.54477				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.73375				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.02412				0.00	0	12,000,00
Total NN022 SPOT										0.00	0	12,000,00
Total For NN022										0.00	0	12,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	101.13415				0.00	0	40,000,00
Total NN023 SPOT										0.00	0	40,000,00
Total For NN023										0.00	0	40,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	100.54762				0.00	0	
Total NN026 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.77203				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.25462				0.00	0	16,000,00
Total NN034 SPOT										0.00	0	16,000,00
Total For NN034										0.00	0	16,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.56602				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	138.01850				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.59372				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.79845				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.91707				0.00	0	16,000,00
Total NN040 SPOT										0.00	0	16,000,00
Total For NN040										0.00	0	16,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	171.39208				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.08194				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	171.14416				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	163.97409				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.45751				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	142.79729				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.96612				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	90.76098				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.70816				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.48029				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.99372				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.33780				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.35543				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.56029				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.77566				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.41086				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN105 On 07/06/2022 Spot Bond					0.00000	100.46836				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.45751				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.41086				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	99.96595				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	99.95609				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	99.77892				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.85674				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	97.53848				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	120.43000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	115.57000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	122.74000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	120.95000				0.00	0	
Total NNF016 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 NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	120.27428				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	124.41236				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.95344				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	106.50922				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	124.41236				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	93.88507				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	97.13100				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.87238				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.06086				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	102.51167				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07: On 26/05/2022 Spot Bond					0.00000	100.61565				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07: On 29/04/2022 Spot Bond					0.00000	101.02756				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07: On 29/07/2022 Spot Bond					0.00000	101.02079				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF07: On 28/04/2022 Spot Bond					0.00000	101.07160				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000,00
Total NNF081 SPOT										0.00	0	2,000,000,00
Total For NNF081										0.00	0	2,000,000,00
NQ1A1: On 22/05/2052 Spot Bond					0.00000	129.02569				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	86.38330				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	100.77766				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.77906				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.72155				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.59811				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.62008				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.83132				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.79856				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.65662				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.60499				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.67611				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.05000	108.26285	7.05000	108.24213				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.58000	205.49216	2.58000	205.46398				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.73500	111.50508	10.73500	111.47305			99,522,038,000.00	9,270,800	424,485,400	
Total NRA028 SPOT									99,522,038,000.00	9,270,800	424,485,400	
Total For NRA028									99,522,038,000.00	9,270,800	424,485,400	
NRA02 On 30/11/2028 Spot Bond			100.00000	16.87898	100.00000	16.84142			0.00	0		
Total NRA028/R186 SPOT									0.00	0		
Total For NRA028/R186									0.00	0		
NTC23 On 15/02/2023 Spot Bond					0.00000	101.11523				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.92194				0.00	0	500,000,000
Total NTC26 SPOT										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC26										0.00	0	500,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.41876				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.42399				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										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	100.51991				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.48997				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	101.08863				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.19547				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.31745				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.46664				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.72300	109.04720	7.72300	109.02475				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.63500	102.56026	6.63500	102.54213				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.30500	109.78861	8.30500	109.76433				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
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.62018				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.30413				0.00	0	3,870,000,00
Total OML12 SPOT										0.00	0	3,870,000,00
Total For OML12										0.00	0	3,870,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.32544				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.70876				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.75151				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.73839				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.76330				0.00	0	100,000,00
Total PEP04 SPOT										0.00	0	100,000,00
Total For PEP04										0.00	0	100,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.69332				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.04991				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.70926				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.10000	112.42227	8.23000	111.87123			479,481,796,930,000.00	1,787,590,345,300	2,119,278,845,300	
Total R186 SPOT									'9,481,796,930,000.00	787,590,345,300	119,278,845,300	
Total For R186									'9,481,796,930,000.00	787,590,345,300	119,278,845,300	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R197	On	07/12/2023	Spot Bond			1.30000	328.29943	1.30000	328.26588			5,471,050,000,000.00	4,208,500,000	41,743,705,20
Total R197 SPOT											5,471,050,000,000.00	4,208,500,000	41,743,705,20	
Total For R197											5,471,050,000,000.00	4,208,500,000	41,743,705,20	
R202	On	07/12/2033	Spot Bond			3.94000	247.04823	3.94000	247.00529			11,405,906,000,000.00	2,894,900,000	122,004,843,20
Total R202 SPOT											11,405,906,000,000.00	2,894,900,000	122,004,843,20	
Total For R202											11,405,906,000,000.00	2,894,900,000	122,004,843,20	
R2023	On	28/02/2023	Spot Bond			5.45000	102.85349	5.45000	102.83846			784,126,997,485,000.00	143,876,513,300	387,074,592,70
Total R2023 SPOT											14,126,997,485,000.00	143,876,513,300	387,074,592,70	
Total For R2023											14,126,997,485,000.00	143,876,513,300	387,074,592,70	
R2030	On	31/01/2030	Spot Bond			9.52500	93.28170	9.58000	92.97600			1,098,328,111,485,000.00	2,320,034,447,400	2,480,101,865,80
Total R2030 SPOT											38,328,111,485,000.00	320,034,447,400	480,101,865,80	
Total For R2030											38,328,111,485,000.00	320,034,447,400	480,101,865,80	
R2032	On	31/03/2032	Spot Bond			9.88000	90.07578	9.95000	89.64587			443,168,095,612,000.00	550,927,944,900	272,254,214,90
Total R2032 SPOT											13,168,095,612,000.00	550,927,944,900	272,254,214,90	
Total For R2032											13,168,095,612,000.00	550,927,944,900	272,254,214,90	
R2035	On	28/02/2035	Spot Bond			10.23000	91.43500	10.27500	91.11451			414,878,919,442,000.00	236,058,545,400	641,435,594,40
Total R2035 SPOT											14,878,919,442,000.00	236,058,545,400	641,435,594,40	
Total For R2035											14,878,919,442,000.00	236,058,545,400	641,435,594,40	
R2037	On	31/01/2037	Spot Bond			10.37500	87.61227	10.42500	87.25367			829,865,758,137,500.00	465,529,229,700	1,006,789,851,60
Total R2037 SPOT											29,865,758,137,500.00	465,529,229,700	1,006,789,851,60	
Total For R2037											29,865,758,137,500.00	465,529,229,700	1,006,789,851,60	
R2040	On	31/01/2040	Spot Bond			10.51500	89.65370	10.55000	89.37609			562,516,844,474,500.00	814,314,488,300	1,059,551,382,20
Total R2040 SPOT											22,516,844,474,500.00	814,314,488,300	1,059,551,382,20	
Total For R2040											22,516,844,474,500.00	814,314,488,300	1,059,551,382,20	
R2044	On	31/01/2044	Spot Bond			10.53500	86.55225	10.57000	86.26866			113,438,312,492,500.00	200,611,135,500	304,358,832,50
Total R2044 SPOT											13,438,312,492,500.00	200,611,135,500	304,358,832,50	
Total For R2044											13,438,312,492,500.00	200,611,135,500	304,358,832,50	
R2048	On	28/02/2048	Spot Bond			10.48000	85.66832	10.51500	85.37610			983,977,936,056,000.00	1,334,349,039,700	1,604,513,591,80
Total R2048 SPOT											33,977,936,056,000.00	334,349,039,700	604,513,591,80	
Total For R2048											33,977,936,056,000.00	334,349,039,700	604,513,591,80	
R209	On	31/03/2036	Spot Bond			10.20500	71.09597	10.25000	70.81675			451,893,769,968,500.00	240,263,965,700	494,416,652,90
Total R209 SPOT											11,893,769,968,500.00	240,263,965,700	494,416,652,90	
Total For R209											11,893,769,968,500.00	240,263,965,700	494,416,652,90	
R210	On	31/03/2028	Spot Bond			2.86000	217.03409	2.86000	217.00278			109,534,282,000,000.00	38,298,700,000	191,431,240,90
Total R210 SPOT											19,534,282,000,000.00	38,298,700,000	191,431,240,90	

Contract 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 R210									19,534,282,000,000.00	38,298,700,000	191,431,240,90
R213 On 28/02/2031 Spot Bond			9.75000	84.70571	9.81000	84.37072			512,539,726,175,000.00	462,824,587,300	587,331,957,90
Total R213 SPOT									12,539,726,175,000.00	462,824,587,300	587,331,957,90
Total For R213									12,539,726,175,000.00	462,824,587,300	587,331,957,90
R214 On 28/02/2041 Spot Bond			10.50000	68.16544	10.53500	67.93585			246,358,060,550,000.00	690,129,339,100	472,062,795,80
Total R214 SPOT									16,358,060,550,000.00	690,129,339,100	472,062,795,80
Total For R214									16,358,060,550,000.00	690,129,339,100	472,062,795,80
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.97568			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.64127			0.00	0	12,000,00
Total RDFB14 SPOT									0.00	0	12,000,00
Total For RDFB14									0.00	0	12,000,00
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.68325			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.58743			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	99.15861			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.35943			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.31873			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.21275			0.00	0	
Total RDFB22 SPOT									0.00	0	
Total For RDFB22									0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.74949			0.00	0	
Total RDFB23 SPOT									0.00	0	
Total For RDFB23									0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.59765			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.89655				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.32342				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.16201				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.41554				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.64511				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.90686				0.00	0	200,000,00
Total RED162 SPOT										0.00	0	200,000,00
Total For RED162										0.00	0	200,000,00
RED30 On 17/11/2023 Spot Bond					0.00000	101.49426				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.83238				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.86073				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.78811				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.38375				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED70 On 17/04/2023 Spot Bond					0.00000	103.02335				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.98814				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.67764				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.45154				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.54232				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.05492				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.32631				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.49997				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.53377				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.57375				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.67128				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	

Contract 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 RMBI06									0.00	0	
RW23 On 10/12/2023 Spot Bond			7.10000	106.91186	7.10000	106.89136			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			12.01000	95.48991	12.01000	95.45932			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
RW31 On 30/06/2031 Spot Bond			11.11000	100.57470	11.11000	100.54484			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.63707			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.26000	100.21098	10.26000	100.18343			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.61000	105.03737	5.61000	105.02135			0.00	0	267,000,00
Total SBK23 SPOT									0.00	0	267,000,00
Total For SBK23									0.00	0	267,000,00
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	101.03459			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.08462			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.20000	110.41529	8.20000	110.39077			0.00	0	6,000,00
Total SBS20 SPOT									0.00	0	6,000,00
Total For SBS20									0.00	0	6,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.31917			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.31500	106.22029	7.31500	106.19921			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.27500	102.85352	8.27500	102.83049				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.59500	108.11230	8.59500	108.08732				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.57000	106.17901	7.57000	106.15758				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.72500	105.18939	7.72500	105.16738				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.40500	103.59053	9.40500	103.56424				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.95000	106.42839	5.95000	106.41115				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.00000	112.50894	8.00000	112.48457				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.67500	113.83294	8.67500	113.80625				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.30000	105.15697	6.30000	105.13896				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.59452				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			7.24500	7.24500	7.24500	106.08287				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS52 On 29/01/2030 Spot Bond					0.00000	103.19769				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.46894				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.65596				0.00	0	12,000,00
Total SBS55 SPOT										0.00	0	12,000,00
Total For SBS55										0.00	0	12,000,00
SBS56 On 12/06/2022 Spot Bond			4.69000	103.66249	4.69000	103.64927				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.51768				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.73781				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.22058				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.34060				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.85471				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.89956				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.43847				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.37751				0.00	0	
Total SBS66 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.12006				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.78512				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.63589				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.79178				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.86700				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.47990				0.00	0	2,515,000,00
Total SBS72 SPOT										0.00	0	2,515,000,00
Total For SBS72										0.00	0	2,515,000,00
SBSI11 On 07/12/2023 Spot Bond			1.79100	325.78454	1.79100	325.74690				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	224.35027				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.83720				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.69480				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.94622				0.00	0	7,800,900,00
Total SBT102 SPOT										0.00	0	7,800,900,00
Total For SBT102										0.00	0	7,800,900,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.90638				0.00	500,000,000	1,666,000,00

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 SBT103 SPOT										0.00	500,000,000	1,666,000,00
Total For SBT103										0.00	500,000,000	1,666,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	104.14318				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	100.65396				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		504,300,000,000,000.00		345,043,000,000	156,443,000,00	
Total SBT107 SPOT								14,300,000,000,000.00		345,043,000,000	156,443,000,00	
Total For SBT107								14,300,000,000,000.00		345,043,000,000	156,443,000,00	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.77517				0.00	0	610,000,00
Total SBT201 SPOT										0.00	0	610,000,00
Total For SBT201										0.00	0	610,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.89330				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.82000	109.16319	6.82000	109.14308				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.39772				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	102.19206				0.00	0	175,000,00
Total SBT205 SPOT										0.00	0	175,000,00
Total For SBT205										0.00	0	175,000,00
SBT206 On 25/06/2025 Spot Bond					0.00000	105.97229				0.00	0	216,000,00
Total SBT206 SPOT										0.00	0	216,000,00
Total For SBT206										0.00	0	216,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	102.95439				0.00	0	
Total SBT207 SPOT										0.00	0	216,000,00
Total For SBT207										0.00	0	216,000,00
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT209 On 29/06/2026 Spot Bond					0.00000	100.36872				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.74461				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.83337				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.86132				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.18000	97.66346	9.18000	97.63925				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.87712				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.89066				0.00	0	8,000,00
Total SLRA5 SPOT										0.00	0	8,000,00
Total For SLRA5										0.00	0	8,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.90709				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.89958				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.95952				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.88467				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.95952				0.00	0	
Total SLRB6 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 SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.94452				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.04935				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.91464				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.98947				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.98196				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.14500	104.38846	7.14500	104.36832				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.39500				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.69647				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.97973				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.77142				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.02030				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.70738				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.72338				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.27006				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.41784				0.00	0	700,000,00
Total SPG005 SPOT										0.00	0	700,000,00
Total For SPG005										0.00	0	700,000,00
SPG00: On 18/06/2022 Spot Bond					0.00000	100.37664				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.57726				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.19386				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.05762				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.74300				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.33274				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.18354				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.29000	3.29000	3.29000	155.22248				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01: On 21/12/2026 Spot Bond			8.20500	111.99698	8.20500	111.97224				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.30000	87.10196	9.30000	87.08045				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	98.61497				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	99.96780				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.85000	104.11206	6.85000	104.09280				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.92500	114.15775	4.92500	114.13481				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.84464				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.23419				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.50593				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.33000	2.33000	2.33000	323.01157				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	101.15733				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.06873				0.00	0	
Total SSN055 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.08636				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.16500	3.16500	3.16500	155.74499				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.92500	4.92500	4.92500	114.13481				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.20400	4.20400	4.20400	110.25787				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.04000	4.04000	4.04000	203.46760				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.69115				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.67859				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.44467				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.43443				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	101.06748				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.96174				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.32670				0.00	0	15,000,00
Total SSN077 SPOT										0.00	0	15,000,00
Total For SSN077										0.00	0	15,000,00
SSN07: On 13/07/2023 Spot Bond					0.00000	99.96716				0.00	0	17,000,00
Total SSN078 SPOT										0.00	0	17,000,00
Total For SSN078										0.00	0	17,000,00
SSN08: On 27/08/2024 Spot Bond					0.00000	100.70879				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.49153				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.03629				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.81500	4.81500	4.81500	227.77258				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.31584				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.39592				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.58909				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.75870				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.58023				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10(On 31/01/2030 Spot Bond			10.24500	89.68025	10.24500	89.65551				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.39069				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.19000	201.85318	4.19000	201.81685				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			4.99500	224.08751	4.99500	224.04224				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.90396				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	100.23295				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/06/2022 Spot Bond					0.00000	100.43935				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.55554				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	99.98336				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	101.29640				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	101.57184				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	101.44846				0.00	0	
Total SSN140 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	101.10814				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	101.43162				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.56803				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14: On 03/05/2022 Spot Bond					0.00000	101.09862				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14: On 09/05/2022 Spot Bond					0.00000	100.90843				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.66198				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15: On 03/06/2022 Spot Bond					0.00000	100.55743				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SSN15: On 29/06/2022 Spot Bond					0.00000	100.19561				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.15307				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.15334				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.15279				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN15: On 30/06/2022 Spot Bond					0.00000	100.15307				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN156 On 01/07/2022 Spot Bond					0.00000	100.10715				0.00	0	
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN157 On 05/07/2022 Spot Bond					0.00000	100.10753				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN158 On 05/07/2022 Spot Bond					0.00000	100.10753				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN159 On 05/07/2022 Spot Bond					0.00000	100.09214				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.93968				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.19610				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.69500	101.18565	8.69500	101.16212				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.64864				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.71135				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.70869				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.74185				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A22 On 21/02/2026 Spot Bond					0.00000	100.72853				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.98313	7.21000	100.96337				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	101.05172	7.72000	101.03058				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.04735				0.00	0	200,000,00
Total TC001 SPOT										0.00	0	200,000,00
Total For TC001										0.00	0	200,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	101.12235				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.24215				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.58459				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.99757				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.19796				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.78329				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.62101				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.30922				0.00	0	
Total TFS162 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	101.20789				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.70200				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.82056				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.88698				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.19895				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.20836				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.42905				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	100.59843				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.66091				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.68972				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.76458				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.80457				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.72070				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.73675				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.70739				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.79811				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.90704				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.92503				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.86077				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.02129				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.82878				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.69127				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	101.32932				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.11243				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.81000				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.30463				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.15506	8.49000	101.13183				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.92321				0.00	0	35,000,00
Total TH16A4 SPOT										0.00	0	35,000,00
Total For TH16A4										0.00	0	35,000,00
TH16A: On 21/08/2024 Spot Bond					0.00000	100.74874				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.71538				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.74474				0.00	0	15,000,00
Total TH16A8 SPOT										0.00	0	15,000,00
Total For TH16A8										0.00	0	15,000,00
TH16A: On 21/08/2024 Spot Bond			5.76000	100.78742	5.76000	100.77161				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.77409				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.82210				0.00	0	
Total TH16B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.82476				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.81543				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.87941				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.86209				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.10176				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.21477				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.14831				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.80180				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.78182				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.84974				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.81912				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.09445				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.04528				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.64865				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.48355				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.55000	101.85149	6.55000	101.83368				0.00	0	500,000,00
Total TL24 SPOT										0.00	0	500,000,00
Total For TL24										0.00	0	500,000,00
TL25 On 04/09/2024 Spot Bond			7.17000	106.19490	7.17000	106.17458				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.34304				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.38403				0.00	0	4,000,00
Total TL27 SPOT										0.00	0	4,000,00
Total For TL27										0.00	0	4,000,00
TL28 On 24/04/2025 Spot Bond			8.70000	105.84547	8.70000	105.82071				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.70700				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.60560				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.10405				0.00	0	700,000,00
Total TL31 SPOT										0.00	0	700,000,00
Total For TL31										0.00	0	700,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL32 On 09/02/2027 Spot Bond					0.00000	100.95901				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.06800	110.11620	7.06800	110.09507				77,497,792,800.00	10,964,600	1,120,632,30
Total TN23 SPOT										77,497,792,800.00	10,964,600	1,120,632,30
Total For TN23										77,497,792,800.00	10,964,600	1,120,632,30
TN23/R On 06/11/2023 Spot Bond			100.00000	40.39824	100.00000	40.30784				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.99000	102.79323	8.99000	102.76826				132,983,676,000.00	14,792,400	1,645,646,20
Total TN25 SPOT										132,983,676,000.00	14,792,400	1,645,646,20
Total For TN25										132,983,676,000.00	14,792,400	1,645,646,20
TN25/R On 19/08/2025 Spot Bond			100.00000	16.62479	100.00000	16.58759				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.13000	98.49480	10.13000	98.46792				109,981,410,000.00	10,857,000	18,609,478,50
Total TN27 SPOT										109,981,410,000.00	10,857,000	18,609,478,50
Total For TN27										109,981,410,000.00	10,857,000	18,609,478,50
TN27/R On 14/11/2027 Spot Bond			100.00000	13.40686	100.00000	13.37686				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.51000	100.56929	10.51000	100.55933				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.11500	96.75892	11.11500	96.73032				0.00	0	1,250,000,00
Total TN30 SPOT										0.00	0	1,250,000,00
Total For TN30										0.00	0	1,250,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.28118	8.00000	115.25647				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.48200	101.10773	11.48200	101.09682				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.75500	92.57034	11.75500	92.54144				0.00	0	620,000,00
Total TN40 SPOT										0.00	0	620,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN40										0.00	0	620,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.08587	10.75000	100.05723				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	101.22259				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.16957				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.27000	101.97489	5.27000	101.27723				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.30269				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.29998				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.30581				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.31392				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.56747	7.61000	102.32470				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	100.26312				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.26582				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A1 On 14/11/2022 Spot Bond					0.00000	100.45595				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.56000	105.10933	6.56000	105.09059				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.87857				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.11443				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.69154				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.96950				0.00	0	1,000,00
Total TRA4A2 SPOT										0.00	0	1,000,00
Total For TRA4A2										0.00	0	1,000,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.96775				0.00	0	4,000,00
Total TRA4A3 SPOT										0.00	0	4,000,00
Total For TRA4A3										0.00	0	4,000,00
TRA4A: On 13/04/2024 Spot Bond			6.85000	104.35025	6.85000	104.33094				0.00	0	4,000,00
Total TRA4A4 SPOT										0.00	0	4,000,00
Total For TRA4A4										0.00	0	4,000,00
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.96950				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.96775				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	99.97681	8.62000	99.95364				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.96746				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.55108				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.34420				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.32798				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.43322				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.43322				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	99.60185				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	97.79166				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	95.08821				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	94.87875				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	94.22217				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.75210				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.54233				0.00	0	
Total TU1B11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.28808				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	101.01306				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.92864				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.88564				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.84750				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.66603				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.58068				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.49213				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
TWC40 On 07/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	14,600,000.00
Total TWC404 SPOT										0.00	0	14,600,000.00
Total For TWC404										0.00	0	14,600,000.00
UG26 On 09/03/2026 Spot Bond			10.53000	103.47027	10.53000	103.44142				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.84719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.94455				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.88342				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.98252				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.98947				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.04198				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.18401				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.23389				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.04088				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.18998				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.70016				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.85775				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE16 On 14/02/2025 Spot Bond					0.00000	100.92270				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.66231				0.00	670,000,000	670,000,000
Total VKE17 SPOT										0.00	670,000,000	670,000,000
Total For VKE17										0.00	670,000,000	670,000,000
VKE18 On 27/08/2024 Spot Bond					0.00000	100.68367				0.00	3,500,000,000	3,000,000,000
Total VKE18 SPOT										0.00	3,500,000,000	3,000,000,000
Total For VKE18										0.00	3,500,000,000	3,000,000,000
WHL03 On 02/10/2023 Spot Bond					0.00000	100.51489				0.00	0	500,000,000
Total WHL03 SPOT										0.00	0	500,000,000
Total For WHL03										0.00	0	500,000,000
Total for SPOT										1.42e+017	817,764,662,200	510,498,286,700
Total for SPOT :										1.42e+017	817,764,662,200	510,498,286,700
Total Futures										1.417907778e+017	817,764,664,549	510,499,404,700
Total Options										0.000000000	0	154,700
Grand Total:										1.42e+017	817,764,664,549	510,499,559,400