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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/03/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2022	Bond Future			11.42955	76.47824	11.39506	76.65657			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.64574	77.53697	11.61392	77.69694			0.00	0	26
ES33	On	03/11/2022	Bond Future			11.85561	74.88598	11.82523	75.03466			0.00	0	
ES33	On	02/02/2023	Bond Future			12.06268	76.09123	12.05145	76.14470			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/05/2022	Bond Future			11.85033	74.90799	11.81567	75.11576			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			12.04721	75.94646	12.01467	76.13627			0.00	0	3,57
ES42	On	03/11/2022	Bond Future			12.23899	72.79500	12.20747	72.97402			0.00	0	
ES42	On	02/02/2023	Bond Future			12.42123	73.96935	12.40581	74.05473			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			159.09934	159.09934	159.13675	159.13675			0.00	0	5,41
I2025	On	04/08/2022	Bond Future			159.68225	159.68225	159.67722	159.67722			0.00	0	1,11
I2025	On	03/11/2022	Bond Future			162.00987	162.00987	161.97609	161.97609			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	02/02/2023	Bond Future			162.95201	162.95201	162.71169	162.71169			0.00	0	
Total I2025 Future												0.00	0	6,60
Total For I2025												0.00	0	6,60
I2029	On	05/05/2022	Bond Future			117.03539	117.03539	117.02720	117.02720			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			118.65529	118.65529	118.61527	118.61527			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			119.15507	119.15507	119.09332	119.09332			0.00	0	
I2029	On	02/02/2023	Bond Future			121.06734	121.06734	120.85277	120.85277			0.00	0	
Total I2029 Future												0.00	0	4,55
Total For I2029												0.00	0	4,55
I2033	On	05/05/2022	Bond Future			112.79593	112.79593	112.67731	112.67731			20,190,471.47	179	2,31
I2033	On	04/08/2022	Bond Future			114.35693	114.35693	114.20620	114.20620			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			114.71212	114.71212	114.53904	114.53904			0.00	0	
I2033	On	02/02/2023	Bond Future			116.55281	116.55281	116.23105	116.23105			0.00	0	
Total I2033 Future												20,190,471.47	179	7,33
Total For I2033												20,190,471.47	179	7,33
I2038	On	05/05/2022	Bond Future			130.23168	130.23168	130.55547	130.55547			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			130.21282	130.21282	130.50585	130.50585			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			132.11127	132.11127	132.38526	132.38526			0.00	0	
I2038	On	02/02/2023	Bond Future			132.36706	132.36706	132.47680	132.47680			0.00	0	
Total I2038 Future												0.00	0	6,84
Total For I2038												0.00	0	6,84
I2046	On	05/05/2022	Bond Future			118.49916	118.49916	118.89351	118.89351			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			120.13955	120.13955	120.50694	120.50694			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			119.95881	119.95881	120.31043	120.31043			0.00	0	
I2046	On	02/02/2023	Bond Future			121.88496	121.88496	122.08825	122.08825			0.00	0	
Total I2046 Future												0.00	0	16,97
Total For I2046												0.00	0	16,97
I2050	On	05/05/2022	Bond Future			122.70642	122.70642	122.46484	122.46484			0.00	0	8,62
I2050	On	04/08/2022	Bond Future			122.38064	122.38064	122.10291	122.10291			0.00	0	1,15
I2050	On	03/11/2022	Bond Future			124.16494	124.16494	123.86118	123.86118			0.00	0	
I2050	On	02/02/2023	Bond Future			124.08479	124.08479	123.61893	123.61893			0.00	0	
Total I2050 Future												0.00	0	9,81
Total For I2050												0.00	0	9,81
R186	On	05/05/2022	Bond Future			8.07561	113.20869	8.03388	113.37602		5.23	147,058,088.31	1,299	72,97
R186	On	04/08/2022	Bond Future			8.26587	109.46018	8.22908	109.59944		5.32	0.00	0	
R186	On	03/11/2022	Bond Future			8.44173	111.03229	8.40772	111.15375		5.17	0.00	0	
R186	On	02/02/2023	Bond Future			8.60117	107.50077	8.60657	107.48264		5.18	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future											147,058,088.31	1,299	72,92	
R186	On	05/05/2022	Bond Future	6.73	Call			9.88000	0.00988	7,530	4.84	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			5,403.43000	5.40343	5,568,410	4.84	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			124.16000	0.12416	104,120	5.04	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			3,203.04000	3.20304	3,350,330	5.04	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			251.45000	0.25145	216,900	5.14	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			606.62000	0.60662	657,830	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			546.05000	0.54605	592,970	5.54	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			738.62000	0.73862	665,020	5.28	0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			1,358.44000	1.35844	1,452,170	5.28	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,264.43000	1.26443	1,163,420	5.41	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			839.53000	0.83953	905,850	5.41	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,668.26000	1.66826	1,552,140	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			71.61000	0.07161	78,960	6.05	0.00	0	40
R186	On	05/05/2022	Bond Future	8.31	Call			1,695.44000	1.69544	1,578,450	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			594.16000	0.59416	644,500	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,722.64000	1.72264	1,604,770	5.52	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			581.74000	0.58174	631,200	5.52	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,805.71000	1.80571	1,685,300	5.54	0.00	0	40
R186	On	05/05/2022	Bond Future	7.48	Put			2,503.09000	2.50309	2,635,870	5.14	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,684.86000	2.68486	2,544,230	5.73	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			285.54000	0.28554	312,240	5.73	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			3,698.39000	3.69839	3,544,580	5.91	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			135.91000	0.13591	149,430	5.91	0.00	0	40
R186	On	05/05/2022	Bond Future	9.18	Call			4,553.23000	4.55323	4,393,250	6.05	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,362.25000	1.36225	1,293,160	5.37	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,738.43000	1.73843	1,808,600	5.37	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,892.74000	5.89274	5,764,750	6.35	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			211.43000	0.21143	222,700	6.35	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			100.90000	0.10090	90,130	4.53	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			5,045.09000	5.04509	5,173,580	4.53	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,068.90000	1.06890	1,009,380	5.30	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,094.33000	2.09433	2,174,070	5.30	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,380.75000	1.38075	1,311,100	5.38	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,718.89000	1.71889	1,788,500	5.38	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,399.39000	1.39939	1,329,190	5.38	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,699.50000	1.69950	1,768,560	5.38	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,703.16000	1.70316	1,754,850	5.29	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			2,195.29000	2.19529	2,125,160	5.30	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 Interr
R186	On	03/11/2022	Bond Future	8.55	Put		1,688.34000	1.68834	1,739,670	5.30		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,153.97000	2.15397	2,084,560	5.29		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,718.10000	1.71810	1,770,150	5.29		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,174.58000	2.17458	2,104,810	5.29		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		1,726.96000	1.72696	1,731,840	5.21		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,660.35000	2.66035	2,647,100	5.21		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		1,742.54000	1.74254	1,747,460	5.21		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,642.00000	2.64200	2,628,790	5.21		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		1,711.06000	1.71106	1,715,890	5.21		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,678.39000	2.67839	2,665,090	5.21		0.00	0	
Total R186 Option												0.00	0	24,72
Total For R186												147,058,088.31	1,299	97,64
R197	On	05/05/2022	Bond Future			328.15707	328.15707	328.15092	328.15092			0.00	0	74
R197	On	04/08/2022	Bond Future			324.28588	324.28588	324.19177	324.19177			0.00	0	
R197	On	03/11/2022	Bond Future			329.01456	329.01456	328.86068	328.86068			0.00	0	
R197	On	02/02/2023	Bond Future			325.68399	325.68399	325.11161	325.11161			0.00	0	
Total R197 Future												0.00	0	74
Total For R197												0.00	0	74
R202	On	05/05/2022	Bond Future			249.13228	249.13228	249.11128	249.11128			0.00	0	6,39
R202	On	04/08/2022	Bond Future			248.11151	248.11151	248.02336	248.02336			0.00	0	9
R202	On	03/11/2022	Bond Future			251.72846	251.72846	251.59452	251.59452			0.00	0	
R202	On	02/02/2023	Bond Future			251.19360	251.19360	250.73903	250.73903			0.00	0	
Total R202 Future												0.00	0	6,48
Total For R202												0.00	0	6,48
R2023	On	05/05/2022	Bond Future			5.44184	103.28162	5.43461	103.28735	0.90		0.00	0	14,71
R2023	On	04/08/2022	Bond Future			5.46990	104.66190	5.51086	104.63943	0.65		0.00	0	2,36
R2023	On	03/11/2022	Bond Future			5.05807	102.28743	5.19021	102.24661	0.36		0.00	0	
Total R2023 Future												0.00	0	17,13
R2023	On	05/05/2022	Bond Future	6.29	Call		693.07000	0.69307	687,250	1.11		0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		18.41000	0.01841	18,320	1.11		0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		700.34000	0.70034	694,520	1.11		0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		17.83000	0.01783	17,740	1.11		0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		707.62000	0.70762	701,800	1.11		0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		17.27000	0.01727	17,180	1.11		0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		383.49000	0.38349	399,300	0.74		0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		88.60000	0.08860	81,940	0.74		0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		375.00000	0.37500	390,660	0.74		0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		91.02000	0.09102	84,210	0.74		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	04/08/2022	Bond Future	6.04	Call			379.36000	0.37936	395,090	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			89.92000	0.08992	83,180	0.74	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			36.78000	0.03678	29,690	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			368.82000	0.36882	402,620	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			36.44000	0.03644	29,420	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			363.60000	0.36360	397,240	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			37.35000	0.03735	30,170	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			366.09000	0.36609	399,820	0.44	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,13
R2030	On	05/05/2022	Bond Future			9.62372	93.45388	9.55742	93.79038		8.60	110,836,301.68	1,186	76,02
R2030	On	04/08/2022	Bond Future			9.82295	90.71842	9.75850	91.03413		8.58	0.00	0	25,26
R2030	On	03/11/2022	Bond Future			10.00137	92.02206	9.93729	92.32583		8.31	0.00	0	
R2030	On	02/02/2023	Bond Future			10.17308	89.47551	10.13165	89.66524		8.34	0.00	0	
Total R2030 Future												110,836,301.68	1,186	101,28
R2030	On	05/05/2022	Bond Future	7.73	Call			1.55000	0.00155	0,970	8.03	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			9,929.14000	9.92914	10,265,060	8.03	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			11.69000	0.01169	7,960	7.92	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			7,597.95000	7.59795	7,930,720	7.92	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			54.67000	0.05467	40,110	8.04	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.81	Put			4,110.43000	4.11043	4,403,090	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			268.47000	0.26847	214,310	8.34	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			3,745.42000	3.74542	4,027,760	8.34	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			569.85000	0.56985	474,160	8.53	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			2,672.71000	2.67271	2,913,520	8.53	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			1,983.32000	1.98332	2,186,100	8.67	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			1,523.22000	1.52322	1,339,910	8.89	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,306.93000	1.30693	1,460,120	8.89	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			1,666.16000	1.66616	1,473,260	8.94	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,196.71000	1.19671	1,340,310	8.94	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			205.55000	0.20555	161,710	8.28	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			684.86000	0.68486	777,330	9.30	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			3,571.17000	3.57117	3,296,150	9.60	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			423.85000	0.42385	485,330	9.60	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			3,611.12000	3.61112	3,335,000	9.61	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			415.17000	0.41517	475,550	9.61	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			920.33000	0.92033	786,610	8.67	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			5,805.71000	5.80571	6,127,650	8.04	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			3,651.20000	3.65120	3,374,000	9.62	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 Intere
R2030	On	05/05/2022	Bond Future	10.21	Put		406.65000	0.40665	465,950	9.62	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		7,223.10000	7.22310	6,897,010	10.52	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		61.27000	0.06127	71,680	10.52	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		2,654.59000	2.65459	2,410,560	9.30	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,566.23000	1.56623	1,428,500	8.61	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		2,647.03000	2.64703	2,825,010	8.61	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,587.96000	1.58796	1,449,020	8.61	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		2,618.94000	2.61894	2,795,710	8.61	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		141.57000	0.14157	119,450	8.01	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		7,674.62000	7.67462	7,968,210	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		1,609.88000	1.60988	1,469,710	8.62	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		2,591.07000	2.59107	2,766,610	8.62	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		6,135.41000	6.13541	5,867,140	10.07	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		518.31000	0.51831	565,750	10.07	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call		715.57000	0.71557	635,360	8.30	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put		4,280.12000	4.28012	4,515,620	8.30	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		2,251.60000	2.25160	2,384,270	8.51	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		2,953.66000	2.95366	2,781,680	8.52	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		2,231.86000	2.23186	2,363,650	8.52	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		2,981.07000	2.98107	2,808,220	8.53	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		2,212.26000	2.21226	2,343,180	8.53	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		2,926.36000	2.92636	2,755,260	8.51	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call		1,926.54000	1.92654	1,848,270	8.29	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put		4,122.82000	4.12282	4,234,280	8.29	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Call		2,204.38000	2.20438	2,119,170	8.37	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		3,741.70000	3.74170	3,846,220	8.37	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		690.07000	0.69007	651,700	7.80	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		7,018.81000	7.01881	7,170,170	7.80	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		2,616.72000	2.61672	2,522,170	8.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		3,269.27000	3.26927	3,364,450	8.48	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		2,639.25000	2.63925	2,544,210	8.48	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		3,245.54000	3.24554	3,340,230	8.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		1,163.19000	1.16319	1,107,370	8.04	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		5,567.38000	5.56738	5,701,290	8.04	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		2,662.57000	2.66257	2,567,040	8.49	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		3,222.62000	3.22262	3,316,820	8.49	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		2,504.60000	2.50460	2,412,480	8.45	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		3,388.93000	3.38893	3,486,540	8.45	0.00	0	10
Total R2030 Option											0.00	0	29,42

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For R2030										110,836,301.68	1,186	130,71
R2032 On 05/05/2022 Bond Future			10.02237	89.92260	9.97188	90.21233		9.88		134,883,900.00	1,500	139,58
R2032 On 04/08/2022 Bond Future			10.20341	91.14570	10.15515	91.41470		9.47		0.00	0	14
R2032 On 03/11/2022 Bond Future			10.37527	88.30368	10.32790	88.56042		9.62		0.00	0	
R2032 On 02/02/2023 Bond Future			10.53763	89.70498	10.51004	89.85036		9.22		0.00	0	
Total R2032 Future										134,883,900.00	1,500	139,72
R2032 On 05/05/2022 Bond Future	9.58	Call			627.39000	0.62739	541,440	9.70		0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			2,919.33000	2.91933	3,123,110	9.70		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			2,246.45000	2.24645	2,057,410	10.41		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			1,060.20000	1.06020	1,160,890	10.41		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			2,664.88000	2.66488	2,459,870	10.59		0.00	0	98
R2032 On 05/05/2022 Bond Future	10.98	Put			200.45000	0.20045	223,310	11.59		0.00	0	98
R2032 On 05/05/2022 Bond Future	11.02	Call			5,948.01000	5.94801	5,679,200	11.63		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			182.36000	0.18236	203,280	11.63		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			5,996.29000	5.99629	5,727,030	11.65		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			178.07000	0.17807	198,540	11.65		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			860.13000	0.86013	944,850	10.59		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			6,044.62000	6.04462	5,774,900	11.66		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			173.88000	0.17388	193,890	11.66		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			6,725.42000	6.72542	6,450,230	11.81		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			123.95000	0.12395	138,490	11.81		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			5,755.37000	5.75537	5,488,500	11.59		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			222.54000	0.22254	195,330	8.41		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			7,183.37000	7.18337	7,425,160	8.41		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			1,215.64000	1.21564	1,120,060	9.24		0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			3,691.02000	3.69102	3,864,440	9.24		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			2,428.88000	2.42888	2,281,520	9.64		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			2,178.85000	2.17885	2,300,490	9.64		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			2,458.97000	2.45897	2,310,570	9.65		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			2,153.32000	2.15332	2,273,920	9.65		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			2,489.47000	2.48947	2,340,040	9.66		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			2,128.25000	2.12825	2,247,820	9.66		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			8,007.62000	8.00762	7,766,560	11.47		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			405.01000	0.40501	432,950	11.47		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			9,305.79000	9.30579	9,056,650	11.85		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			283.93000	0.28393	303,790	11.85		0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Put			6,523.47000	6.52347	6,724,060	9.06		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			825.49000	0.82549	765,730	9.11		0.00	0	48
R2032 On 03/11/2022 Bond Future	9.36	Put			6,296.40000	6.29640	6,493,380	9.11		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.11	Call		2,284.53000	2.28453	2,165,430	9.70	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		3,478.43000	3.47843	3,616,070	9.70	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.16	Put		3,329.78000	3.32978	3,463,390	9.73	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.49	Call		3,363.85000	3.36385	3,214,970	10.03	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		2,489.41000	2.48941	2,597,270	10.03	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.56	Call		3,589.78000	3.58978	3,435,770	10.11	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		2,341.31000	2.34131	2,444,040	10.11	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Call		757.89000	0.75789	701,740	9.06	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call		3,923.47000	3.92347	3,762,400	10.23	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		2,144.36000	2.14436	2,240,030	10.23	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		2,411.72000	2.41172	2,288,590	9.73	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call		2,942.32000	2.94232	2,867,000	9.31	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		3,525.38000	3.52538	3,595,440	9.31	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call		829.86000	0.82986	797,240	8.59	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Put		7,475.97000	7.47597	7,588,730	8.59	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call		2,350.09000	2.35009	2,284,260	9.17	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put		4,222.81000	4.22281	4,302,360	9.17	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.50	Call		3,210.30000	3.21030	3,131,120	9.37	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		3,263.28000	3.26328	3,329,480	9.37	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.38	Call		2,890.15000	2.89015	2,815,610	9.30	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		3,579.73000	3.57973	3,650,570	9.30	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call		2,916.18000	2.91618	2,841,240	9.30	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put		3,552.48000	3.55248	3,622,920	9.30	0.00	0	
Total R2032 Option											0.00	0	9,95
Total For R2032											134,883,900.00	1,500	149,71
R2035	On	05/05/2022	Bond Future			10.45359	90.67965	10.41864	90.90444	11.21	81,611,685.00	900	75,10
R2035	On	04/08/2022	Bond Future			10.63548	91.87221	10.60301	92.07544	10.73	0.00	0	48,48
R2035	On	03/11/2022	Bond Future			10.79928	88.72763	10.76815	88.91774	10.97	0.00	0	
R2035	On	02/02/2023	Bond Future			10.95459	90.17331	10.94155	90.25099	10.44	0.00	0	
Total R2035 Future											81,611,685.00	900	123,60
R2035	On	05/05/2022	Bond Future	10.72	Call		2,994.50000	2.99450	2,833,150	12.36	3,399,780.00	1,200	
R2035	On	05/05/2022	Bond Future	10.72	Put		1,082.51000	1.08251	1,145,950	12.36	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		3,436.69000	3.43669	3,265,780	12.55	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		903.17000	0.90317	957,050	12.55	2,296,920.00	2,400	
R2035	On	05/05/2022	Bond Future	11.63	Call		7,507.86000	7.50786	7,293,730	13.67	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		9.23000	0.00923	9,800	14.12	11,760.00	1,200	
R2035	On	05/05/2022	Bond Future	11.63	Put		166.44000	0.16644	177,100	13.67	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		7,561.02000	7.56102	7,346,650	13.68	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		162.67000	0.16267	173,090	13.68	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	05/05/2022	Bond Future	11.65	Call			7,614.26000	7.61426	7,399,640	13.69	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			159.04000	0.15904	169,210	13.69	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			12,821.24000	12.82124	12,597,020	14.12	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			2,437.73000	2.43773	2,331,570	11.02	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put			2,897.13000	2.89713	2,994,200	11.02	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			3,122.18000	3.12218	3,000,770	11.29	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			2,331.13000	2.33113	2,412,950	11.29	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Call			382.37000	0.38237	352,470	9.85	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			7,489.63000	7.48963	7,662,960	9.85	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			793.77000	0.79377	742,660	10.29	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			5,767.21000	5.76721	5,919,330	10.29	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Call			9,598.89000	9.59889	9,413,590	13.53	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			454.47000	0.45447	472,400	13.53	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			2,804.32000	2.80432	2,689,620	11.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			2,572.85000	2.57285	2,661,380	11.17	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call			3,086.02000	3.08602	2,965,350	11.28	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			2,356.90000	2.35690	2,439,460	11.28	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			3,158.27000	3.15827	3,036,130	11.31	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,305.36000	2.30536	2,386,450	11.31	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			4,717.93000	4.71793	4,570,660	11.93	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,500.33000	1.50033	1,556,290	11.93	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.57	Put			3,893.69000	3.89369	3,991,140	11.03	0.00	0	50
R2035	On	03/11/2022	Bond Future	10.99	Call			4,035.24000	4.03524	3,918,710	11.45	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			2,693.14000	2.69314	2,766,720	11.45	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.14	Put			2,364.18000	2.36418	2,430,120	11.65	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			4,635.35000	4.63535	4,510,690	11.67	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,343.46000	2.34346	2,408,910	11.67	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			974.57000	0.97457	926,860	10.31	0.00	0	50
R2035	On	03/11/2022	Bond Future	9.82	Put			7,057.10000	7.05710	7,199,500	10.31	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			2,669.70000	2.66970	2,577,040	11.03	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			4,558.76000	4.55876	4,435,080	11.64	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			2,384.78000	2.38478	2,451,210	11.64	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call			4,597.14000	4.59714	4,472,970	11.65	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			2,904.69000	2.90469	2,864,740	10.55	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,606.08000	4.60608	4,643,810	10.55	0.00	0	50
R2035	On	02/02/2023	Bond Future	10.86	Call			3,486.08000	3.48608	3,441,900	10.71	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			3,974.07000	3.97407	4,007,570	10.71	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			3,548.03000	3.54803	3,503,450	10.73	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			3,915.98000	3.91598	3,949,080	10.73	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			4,130.53000	4.13053	4,082,350	10.91	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	11.06	Put		3,428.61000	3.42861	3,458,110	10.91	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call		1,086.45000	1.08645	1,065,070	9.93	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put		8,219.51000	8.21951	8,275,810	9.93	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call		3,517.17000	3.51717	3,472,790	10.72	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put		3,945.11000	3.94511	3,978,410	10.72	0.00	0	
Total R2035 Option											5,708,460.00	4,800	4,95
Total For R2035											87,320,145.00	5,700	128,58
R2037	On	05/05/2022	Bond Future			10.64533	86.51968	10.61042	86.74658	11.96	25,523,305.60	295	85,48
R2037	On	04/08/2022	Bond Future			10.82154	83.43962	10.78892	83.64618	12.04	0.00	0	49,27
R2037	On	03/11/2022	Bond Future			10.97863	84.63909	10.94722	84.83351	11.75	0.00	0	
R2037	On	02/02/2023	Bond Future			11.13036	81.72582	11.11580	81.81384	11.78	0.00	0	
Total R2037 Future											25,523,305.60	295	134,71
R2037	On	05/05/2022	Bond Future	11.82	Call		7,536.80000	7.53680	7,320,880	14.52	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		173.24000	0.17324	184,220	14.52	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,589.82000	7.58982	7,373,660	14.54	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		169.44000	0.16944	180,180	14.54	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,642.81000	7.64281	7,426,410	14.55	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		165.67000	0.16567	176,170	14.55	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		3,063.63000	3.06363	2,941,880	12.54	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		2,426.02000	2.42602	2,510,830	12.54	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		3,099.64000	3.09964	2,977,130	12.55	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		2,399.34000	2.39934	2,483,390	12.55	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		4,314.40000	4.31440	4,170,720	13.09	0.00	0	1,08
R2037	On	04/08/2022	Bond Future	11.21	Put		1,705.01000	1.70501	1,767,890	13.09	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		5,215.76000	5.21576	5,060,190	13.48	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		1,349.99000	1.34999	1,400,980	13.48	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		932.53000	0.93253	874,700	11.55	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		5,476.47000	5.47647	5,625,200	11.55	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		7,650.71000	7.65071	7,473,150	14.39	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		740.66000	0.74066	769,660	14.39	0.00	0	1,08
R2037	On	04/08/2022	Bond Future	10.91	Call		3,136.04000	3.13604	3,012,790	12.57	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		2,373.12000	2.37312	2,456,430	12.57	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,394.02000	2.39402	2,461,280	12.39	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		4,581.27000	4.58127	4,455,120	12.36	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,435.83000	2.43583	2,504,100	12.36	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		4,619.88000	4.61988	4,493,230	12.37	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,414.83000	2.41483	2,482,600	12.37	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		4,658.61000	4.65861	4,531,450	12.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		3,592.22000	3.59222	3,542,240	12.02	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/02/2023	Bond Future	11.05	Put		3,991.77000	3.99177	4,029,810	12.02	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		3,529.77000	3.52977	3,480,260	12.00	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,051.33000	4.05133	4,089,840	12.00	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		3,560.78000	3.56078	3,511,030	12.01	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,021.30000	4.02130	4,059,570	12.01	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											25,523,305.60	295	136,96
R2040	On	05/05/2022	Bond Future			10.75091	88.69065	10.72113	88.89953	12.63	0.00	0	62,50
R2040	On	04/08/2022	Bond Future			10.92140	85.38973	10.89394	85.57743	12.74	0.00	0	40,50
R2040	On	03/11/2022	Bond Future			11.07313	86.61734	11.04696	86.79227	12.44	0.00	0	
R2040	On	02/02/2023	Bond Future			11.21965	83.48529	11.20960	83.55094	12.49	0.00	0	
Total R2040 Future											0.00	0	103,00
R2040	On	05/05/2022	Bond Future	9.82	Call		134.13000	0.13413	115,830	11.47	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		6,845.32000	6.84532	7,035,900	11.47	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,441.90000	1.44190	1,341,190	12.73	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		2,514.17000	2.51417	2,622,340	12.73	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		7,895.58000	7.89558	7,696,440	15.11	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		9.22000	0.00922	9,590	15.94	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		195.50000	0.19550	205,240	15.11	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		7,951.89000	7.95189	7,752,520	15.12	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		191.20000	0.19120	200,710	15.12	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		8,008.20000	8.00820	7,808,620	15.13	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		186.98000	0.18698	196,280	15.13	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		14,163.72000	14.16372	13,955,210	15.94	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		3,491.88000	3.49188	3,376,980	13.51	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		2,568.13000	2.56813	2,640,930	13.51	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		9,175.76000	9.17576	9,009,060	15.77	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		686.45000	0.68645	707,450	15.77	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Call		311.27000	0.31127	288,670	11.54	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		9,135.43000	9.13543	9,300,530	11.54	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		2,305.08000	2.30508	2,213,550	12.98	0.00	0	40
R2040	On	04/08/2022	Bond Future	10.70	Put		3,649.30000	3.64930	3,745,470	12.98	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		3,531.92000	3.53192	3,416,370	13.53	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,540.89000	2.54089	2,613,040	13.53	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,572.15000	3.57215	3,455,940	13.55	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,513.93000	2.51393	2,585,420	13.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,683.57000	2.68357	2,743,580	13.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		5,037.96000	5.03796	4,922,590	13.26	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,660.88000	2.66088	2,720,440	13.26	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2040	On	03/11/2022	Bond Future	11.39	Call			4,955.32000	4.95532	4,840,840	13.22		0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			2,706.45000	2.70645	2,766,900	13.22		0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			4,996.58000	4.99658	4,881,660	13.24		0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call			3,736.29000	3.73629	3,697,680	12.58		0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put			4,391.28000	4.39128	4,418,320	12.58		0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call			3,768.71000	3.76871	3,729,930	12.59		0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put			4,357.58000	4.35758	4,384,450	12.59		0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call			3,703.67000	3.70367	3,665,240	12.57		0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put			4,424.87000	4.42487	4,452,090	12.57		0.00	0	
Total R2040 Option													0.00	0	4,98
Total For R2040													0.00	0	108,01
R2044	On	05/05/2022	Bond Future			10.82014	85.17061	10.77489	85.49377		13.40		189,760,119.08	2,228	49,68
R2044	On	04/08/2022	Bond Future			10.98302	81.94707	10.93930	82.25145		13.53		0.00	0	21,68
R2044	On	03/11/2022	Bond Future			11.12776	83.12526	11.08461	83.41917		13.21		0.00	0	
R2044	On	02/02/2023	Bond Future			11.26739	80.06301	11.23874	80.25381		13.28		0.00	0	
Total R2044 Future													189,760,119.08	2,228	71,36
R2044	On	05/05/2022	Bond Future	11.91	Call			7,744.35000	7.74435	7,442,280	16.05		0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put			228.51000	0.22851	249,600	16.05		0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call			7,800.55000	7.80055	7,498,050	16.06		0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put			223.63000	0.22363	244,290	16.06		0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call			7,856.76000	7.85676	7,553,830	16.08		0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put			218.85000	0.21885	239,080	16.08		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call			3,582.38000	3.58238	3,399,750	14.02		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put			2,472.72000	2.47272	2,594,470	14.02		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call			3,501.34000	3.50134	3,320,880	13.98		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put			2,528.42000	2.52842	2,652,340	13.98		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call			3,541.77000	3.54177	3,360,220	14.00		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put			2,500.43000	2.50043	2,623,260	14.00		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			2,844.84000	2.84484	2,953,730	14.06		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			4,994.46000	4.99446	4,808,680	14.08		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			2,820.96000	2.82096	2,929,090	14.08		0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			4,911.64000	4.91164	4,727,370	14.05		0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			2,868.93000	2.86893	2,978,570	14.05		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			4,952.99000	4.95299	4,767,970	14.06		0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			3,859.67000	3.85967	3,758,310	13.41		0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			4,455.46000	4.45546	4,544,900	13.41		0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			3,893.02000	3.89302	3,791,150	13.42		0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			4,421.30000	4.42130	4,510,230	13.42		0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			3,826.46000	3.82646	3,725,600	13.40		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 Intere
R2044	On	02/02/2023	Bond Future	11.14	Put			4,489.85000	4.48985	4,579,790	13.40	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												189,760,119.08	2,228	71,36
R2048	On	05/05/2022	Bond Future			10.73802	84.39234	10.69786	84.68987		13.93	0.00	0	190,76
R2048	On	04/08/2022	Bond Future			10.89262	85.50141	10.85405	85.78003		13.37	0.00	0	6,0
R2048	On	03/11/2022	Bond Future			11.03095	82.32787	10.99307	82.59554		13.74	0.00	0	
R2048	On	02/02/2023	Bond Future			11.16155	83.67027	11.13773	83.83492		13.11	0.00	0	
Total R2048 Future												0.00	0	196,77
R2048	On	05/05/2022	Bond Future	11.79	Call			7,724.13000	7.72413	7,446,420	16.50	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			249.26000	0.24926	269,080	16.50	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call			7,781.67000	7.78167	7,503,540	16.52	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put			243.89000	0.24389	263,290	16.52	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call			7,839.29000	7.83929	7,560,760	16.54	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put			238.68000	0.23868	257,680	16.54	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call			340.39000	0.34039	307,670	12.10	0.00	0	2,46
R2048	On	04/08/2022	Bond Future	9.70	Put			9,501.87000	9.50187	9,747,770	12.10	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			1,627.48000	1.62748	1,525,310	13.25	0.00	0	2,46
R2048	On	04/08/2022	Bond Future	10.40	Put			5,035.33000	5.03533	5,211,780	13.25	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			3,616.19000	3.61619	3,451,040	14.09	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			2,712.42000	2.71242	2,825,890	14.09	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			3,657.52000	3.65752	3,491,390	14.10	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			2,682.74000	2.68274	2,795,230	14.10	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			3,699.04000	3.69904	3,531,920	14.12	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			2,653.35000	2.65335	2,764,850	14.12	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			2,901.04000	2.90104	2,999,280	14.45	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			5,069.24000	5.06924	4,899,100	14.47	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			2,876.31000	2.87631	2,973,840	14.47	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			5,111.96000	5.11196	4,941,120	14.48	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			2,851.53000	2.85153	2,948,360	14.48	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			5,026.37000	5.02637	4,856,940	14.45	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			4,065.35000	4.06535	3,976,180	13.40	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			4,606.78000	4.60678	4,682,260	13.40	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			4,101.12000	4.10112	4,011,530	13.41	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			4,572.53000	4.57253	4,647,590	13.41	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			4,137.02000	4.13702	4,047,000	13.43	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			4,538.53000	4.53853	4,613,160	13.43	0.00	0	
Total R2048 Option												0.00	0	4,86
Total For R2048												0.00	0	201,57
R209	On	05/05/2022	Bond Future			10.43771	70.31152	10.40279	70.50854		12.57	0.00	0	21,16

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	04/08/2022			10.59342	71.26783	10.56071	71.44831		12.08	0.00	0	1,54
R209	On	03/11/2022			10.74019	69.14656	10.70864	69.31703		12.31	0.00	0	2,74
R209	On	02/02/2023			10.87816	70.24376	10.86251	70.32660		11.76	0.00	0	
Total R209 Future											0.00	0	25,45
R209	On	05/05/2022	9.50	Call			113.62000	0.11362	96,440	11.73	0.00	0	2,91
R209	On	05/05/2022	9.50	Put			5,489.65000	5.48965	5,669,490	11.73	0.00	0	
R209	On	05/05/2022	9.75	Call			303.35000	0.30335	266,560	12.23	0.00	0	8,54
R209	On	05/05/2022	9.75	Put			4,134.59000	4.13459	4,294,820	12.23	0.00	0	
R209	On	05/05/2022	10.25	Call			1,156.59000	1.15659	1,064,010	12.91	0.00	0	
R209	On	05/05/2022	10.75	Put			856.97000	0.85697	908,220	13.93	0.00	0	1,04
R209	On	05/05/2022	11.43	Call			5,695.28000	5.69528	5,512,010	15.05	0.00	0	
R209	On	05/05/2022	11.43	Put			212.56000	0.21256	226,310	15.05	0.00	0	
R209	On	05/05/2022	11.44	Call			5,740.89000	5.74089	5,557,320	15.07	0.00	0	
R209	On	05/05/2022	11.44	Put			207.85000	0.20785	221,300	15.07	0.00	0	
R209	On	05/05/2022	10.25	Put			2,027.91000	2.02791	2,132,350	12.91	0.00	0	11,04
R209	On	05/05/2022	11.45	Call			5,786.55000	5.78655	5,602,680	15.08	0.00	0	
R209	On	05/05/2022	11.45	Put			203.24000	0.20324	216,390	15.08	0.00	0	
R209	On	05/05/2022	12.00	Call			8,319.51000	8.31951	8,126,040	15.84	0.00	0	
R209	On	05/05/2022	12.00	Put			55.99000	0.05599	59,540	15.84	0.00	0	12,04
R209	On	05/05/2022	10.75	Call			2,781.71000	2.78171	2,635,940	13.93	0.00	0	
R209	On	04/08/2022	10.58	Call			2,383.36000	2.38336	2,282,560	12.48	0.00	0	
R209	On	04/08/2022	10.58	Put			2,276.84000	2.27684	2,356,520	12.48	0.00	0	
R209	On	04/08/2022	10.59	Call			2,413.32000	2.41332	2,311,830	12.49	0.00	0	
R209	On	04/08/2022	10.59	Put			2,251.68000	2.25168	2,330,670	12.49	0.00	0	
R209	On	04/08/2022	10.57	Call			2,353.38000	2.35338	2,253,270	12.46	0.00	0	
R209	On	04/08/2022	10.57	Put			2,302.05000	2.30205	2,382,420	12.46	0.00	0	
R209	On	03/11/2022	9.25	Put			8,893.76000	8.89376	9,043,600	11.11	0.00	0	
R209	On	03/11/2022	9.50	Put			7,508.74000	7.50874	7,649,730	11.15	0.00	0	
R209	On	03/11/2022	10.00	Call			1,218.29000	1.21829	1,163,350	11.81	0.00	0	
R209	On	03/11/2022	10.00	Put			5,208.01000	5.20801	5,323,540	11.81	0.00	0	6,04
R209	On	03/11/2022	10.50	Call			2,293.30000	2.29330	2,210,780	12.31	0.00	0	
R209	On	03/11/2022	10.50	Put			3,435.66000	3.43566	3,523,610	12.31	0.00	0	
R209	On	03/11/2022	9.25	Call			324.26000	0.32426	303,630	11.11	0.00	0	6,04
R209	On	03/11/2022	11.00	Put			2,186.98000	2.18698	2,249,330	12.86	0.00	0	6,04
R209	On	03/11/2022	11.01	Call			3,772.10000	3.77210	3,663,510	12.88	0.00	0	
R209	On	03/11/2022	11.01	Put			2,167.72000	2.16772	2,229,600	12.88	0.00	0	
R209	On	03/11/2022	11.02	Call			3,805.33000	3.80533	3,696,280	12.89	0.00	0	
R209	On	03/11/2022	11.02	Put			2,148.62000	2.14862	2,210,040	12.89	0.00	0	
R209	On	03/11/2022	9.50	Call			508.75000	0.50875	479,270	11.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R209	On	03/11/2022	Bond Future	11.03	Call			3,838.44000	3.83844	3,728,940	12.91	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,129.45000	2.12945	2,190,420	12.91	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			5,499.81000	5.49981	5,371,490	13.64	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			1,397.23000	1.39723	1,439,380	13.64	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			3,738.97000	3.73897	3,630,850	12.86	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			3,032.98000	3.03298	2,986,820	11.98	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			3,472.04000	3.47204	3,508,720	11.98	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			3,060.37000	3.06037	3,013,990	11.99	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			3,446.00000	3.44600	3,482,460	11.99	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			3,087.59000	3.08759	3,040,980	12.00	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			3,419.86000	3.41986	3,456,090	12.00	0.00	0	
Total R209 Option												0.00	0	53,60
Total For R209												0.00	0	79,05
R210	On	05/05/2022	Bond Future			217.22663	217.22663	217.27458	217.27458			0.00	0	1,00
R210	On	04/08/2022	Bond Future			220.23352	220.23352	220.22313	220.22313			0.00	0	20
R210	On	03/11/2022	Bond Future			220.51479	220.51479	220.46524	220.46524			0.00	0	
R210	On	02/02/2023	Bond Future			224.05471	224.05471	223.72275	223.72275			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			9.87958	84.65038	9.82383	84.93826		9.64	0.00	0	25,15
R213	On	04/08/2022	Bond Future			10.06835	85.76556	10.01468	86.03436		9.19	0.00	0	
R213	On	03/11/2022	Bond Future			10.23888	83.47792	10.18596	83.73549		9.26	0.00	0	
R213	On	02/02/2023	Bond Future			10.39987	84.83547	10.36742	84.98882		8.93	0.00	0	
Total R213 Future												0.00	0	25,15
R213	On	05/05/2022	Bond Future	10.63	Call			4,346.80000	4.34680	4,095,690	11.09	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			305.01000	0.30501	341,780	11.09	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			4,388.73000	4.38873	4,136,910	11.10	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			298.40000	0.29840	334,460	11.10	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			4,430.82000	4.43082	4,178,290	11.11	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			292.00000	0.29200	327,350	11.11	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			1,823.32000	1.82332	1,693,550	9.30	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			2,401.44000	2.40144	2,540,470	9.30	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			1,775.54000	1.77554	1,647,880	9.28	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			2,455.01000	2.45501	2,596,150	9.28	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			1,799.34000	1.79934	1,670,630	9.29	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			2,428.11000	2.42811	2,568,200	9.29	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put			5,763.74000	5.76374	5,963,550	8.68	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			1,782.83000	1.78283	1,674,620	9.16	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			3,492.26000	3.49226	3,641,620	9.16	0.00	0	40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	10.19	Put		2,574.57000	2.57457	2,695,900	9.39	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		3,082.07000	3.08207	2,932,100	9.54	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,190.74000	2.19074	2,298,340	9.54	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		649.46000	0.64946	595,870	8.63	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		6,010.59000	6.01059	6,214,570	8.63	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		718.88000	0.71888	661,120	8.68	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Put		2,151.80000	2.15180	2,257,930	9.56	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,167.88000	3.16788	3,015,700	9.57	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,132.42000	2.13242	2,237,810	9.57	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		2,086.61000	2.08661	1,967,080	9.25	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,098.89000	3.09889	3,236,930	9.25	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		2,594.27000	2.59427	2,458,030	9.39	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		3,110.74000	3.11074	2,960,030	9.55	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,171.33000	2.17133	2,278,190	9.55	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,139.25000	3.13925	2,987,810	9.56	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		2,170.48000	2.17048	2,101,710	8.94	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,883.94000	3.88394	3,968,520	8.94	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		2,611.65000	2.61165	2,534,740	9.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,360.77000	3.36077	3,437,210	9.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		2,658.15000	2.65815	2,580,440	9.07	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,311.61000	3.31161	3,387,250	9.07	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		2,952.53000	2.95253	2,870,040	9.16	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,035.00000	3.03500	3,105,860	9.16	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		797.40000	0.79740	762,470	8.40	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		6,772.02000	6.77202	6,890,440	8.40	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		2,634.85000	2.63485	2,557,530	9.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,336.12000	3.33612	3,412,150	9.06	0.00	0	
Total R213 Option											0.00	0	3,45
Total For R213											0.00	0	28,64
R214	On	05/05/2022	Bond Future			10.74434	67.24935	10.70939	67.45363	13.82	0.00	0	16,38
R214	On	04/08/2022	Bond Future			10.90041	68.13311	10.86736	68.32190	13.29	0.00	0	1,33
R214	On	03/11/2022	Bond Future			11.04024	65.84291	11.00817	66.02246	13.63	0.00	0	
R214	On	02/02/2023	Bond Future			11.17217	66.91630	11.15454	67.01305	13.03	0.00	0	
Total R214 Future											0.00	0	17,72
R214	On	05/05/2022	Bond Future	11.73	Call		5,808.76000	5.80876	5,619,140	16.27	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		226.70000	0.22670	241,360	16.27	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,854.80000	5.85480	5,664,870	16.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		221.77000	0.22177	236,120	16.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,900.88000	5.90088	5,710,630	16.30	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
R214	On	05/05/2022	Bond Future	11.75	Put		216.95000	0.21695	230,980	16.30	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,854.93000	2.85493	2,741,950	14.01	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,158.64000	2.15864	2,234,450	14.01	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,789.99000	2.78999	2,678,360	13.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,206.46000	2.20646	2,283,620	13.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,822.38000	2.82238	2,710,070	14.00	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,182.44000	2.18244	2,258,920	14.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,237.99000	2.23799	2,301,200	14.42	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		4,147.12000	4.14712	4,030,310	14.44	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,218.89000	2.21889	2,281,630	14.44	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		4,078.48000	4.07848	3,962,610	14.41	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,257.45000	2.25745	2,321,130	14.41	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		4,112.65000	4.11265	3,996,310	14.42	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		3,242.26000	3.24226	3,188,390	13.34	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,653.85000	3.65385	3,696,730	13.34	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		3,270.68000	3.27068	3,216,560	13.35	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,626.81000	3.62681	3,669,440	13.35	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		3,213.95000	3.21395	3,160,340	13.32	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,681.06000	3.68106	3,724,200	13.32	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,72
Total for Bond											715,572,331.14	12,387	1,233,01
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
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	

Contract 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 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			827.76300	827.76300	830.09500	830.09500			0.00	0	98
GOVI On 04/08/2022 GOVI			838.88400	838.88400	841.02800	841.02800			0.00	0	
GOVI On 03/11/2022 GOVI			851.01700	851.01700	853.04000	853.04000			0.00	0	
GOVI On 02/02/2023 GOVI			864.45700	864.45700	865.43600	865.43600			0.00	0	
Total GOVI Future									0.00	0	98
GOVI On 05/05/2022 GOVI	788.23	Call			418,650.00000	41.86500	395,330,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Call			418,550.00000	41.85500	395,230,000		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			418,450.00000	41.84500	395,130,000		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			217,480.00000	21.74800	196,040,000		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			217,680.00000	21.76800	196,240,000		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			217,580.00000	21.75800	196,140,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	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		326,100.00000	32.61000	305,870,000		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		326,300.00000	32.63000	306,070,000		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		326,200.00000	32.62000	305,970,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		146,060.00000	14.60600	136,270,000		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		145,960.00000	14.59600	136,170,000		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		146,160.00000	14.61600	136,370,000		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			822.29800	822.29800	823.50000	823.50000		0.00	0	
AL37	On	04/08/2022	Index Future			833.34500	833.34500	834.34600	834.34600		0.00	0	
AL37	On	03/11/2022	Index Future			845.39800	845.39800	846.26200	846.26200		0.00	0	
AL37	On	02/02/2023	Index Future			858.75000	858.75000	858.56000	858.56000		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/05/2022	Index Future			943.66600	943.66600	946.81400	946.81400		0.00	0	
AL7T	On	04/08/2022	Index Future			956.34400	956.34400	959.28400	959.28400		0.00	0	
AL7T	On	03/11/2022	Index Future			970.17600	970.17600	972.98500	972.98500		0.00	0	
AL7T	On	02/02/2023	Index Future			985.49800	985.49800	987.12400	987.12400		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/05/2022	Index Future			839.20200	839.20200	841.52000	841.52000		0.00	0	1€
ALBI	On	04/08/2022	Index Future			850.47600	850.47600	852.60300	852.60300		0.00	0	€
ALBI	On	03/11/2022	Index Future			862.77600	862.77600	864.78000	864.78000		0.00	0	
ALBI	On	02/02/2023	Index Future			876.40300	876.40300	877.34700	877.34700		0.00	0	
Total ALBI Future											0.00	0	2€
Total For ALBI											0.00	0	2€
IGOV	On	05/05/2022	Index Future			315.67300	315.67300	315.79700	315.79700		0.00	0	4€
IGOV	On	04/08/2022	Index Future			319.99100	319.99100	320.03300	320.03300		0.00	0	
IGOV	On	03/11/2022	Index Future			324.69500	324.69500	324.68000	324.68000		0.00	0	
IGOV	On	02/02/2023	Index Future			329.89800	329.89800	329.47300	329.47300		0.00	0	
Total IGOV Future											0.00	0	4€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IGOV										0.00	0	45
Total for Index										0.00	0	71
JIBAR f On 16/03/2022 Jibar Future			4.23500	95.76500	4.24500	95.75500				0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.57500	95.42500	4.59500	95.40500				0.00	0	
JIBAR f On 18/05/2022 Jibar Future			4.62000	95.38000	4.64000	95.36000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.95500	95.04500	4.98500	95.01500				0.00	0	
JIBAR f On 20/07/2022 Jibar Future			5.01000	94.99000	5.04000	94.96000				0.00	0	
JIBAR f On 17/08/2022 Jibar Future			5.34000	94.66000	5.37000	94.63000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.39000	94.61000	5.43000	94.57000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.94500	94.05500	5.98500	94.01500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			6.19000	93.81000	6.24000	93.76000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.43000	93.57000	6.49000	93.51000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.55500	93.44500	6.60500	93.39500				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			6.70500	93.29500	6.75500	93.24500				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 :										715,572,331.14	12,387	1,234,94
ABCPI3 On 07/12/2023 Spot Bond			2.46000	319.68481	2.46000	319.60491				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	99.83671				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.31739				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.67084	9.65000	101.64453				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.92000	92.51401	10.92000	92.48699				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.03255				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN0! On 17/03/2026 Spot Bond					0.00000	101.20943				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1· On 14/05/2022 Spot Bond					0.00000	100.35127				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1! On 11/11/2022 Spot Bond					0.00000	100.82280				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1! On 26/09/2023 Spot Bond					0.00000	102.01030				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2· On 30/05/2022 Spot Bond					0.00000	100.24183				0.00	2,000,000,000	1,000,000,000
Total ABFN21 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABFN21										0.00	2,000,000,000	1,000,000,000
ABFN2· On 30/05/2024 Spot Bond					0.00000	101.56879				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2· On 25/05/2027 Spot Bond					0.00000	100.10497				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2! On 17/10/2024 Spot Bond					0.00000	102.18401				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2! On 17/10/2029 Spot Bond					0.00000	104.14380				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2! On 29/08/2023 Spot Bond					0.00000	100.50632				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2! On 29/08/2025 Spot Bond					0.00000	100.62586				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3! On 29/08/2028 Spot Bond					0.00000	101.52770				0.00	0	
Total ABFN30 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 ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.67825				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.34705				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.80982				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.23808				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.64845				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.48756				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.25989				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.27543				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.39392				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.72143				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.63194				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.65019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN44 On 14/10/2026 Spot Bond					0.00000	100.66327				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.99281				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN46 On 24/08/2023 Spot Bond					0.00000	100.24604				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN47 On 24/08/2025 Spot Bond					0.00000	100.10252				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	101.05630				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN49 On 30/03/2026 Spot Bond					0.00000	100.83306				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN50 On 30/03/2028 Spot Bond					0.00000	100.95897				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	100.75246				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN52 On 14/02/2025 Spot Bond					0.00000	100.24127				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN53 On 14/02/2027 Spot Bond					0.00000	100.24949				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN54 On 14/02/2029 Spot Bond					0.00000	100.25640				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.87033				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.48154				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.71679				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.64638				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.94000	6.94000	6.94000	146.40751				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	31.48078	100.00000	31.40460				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.69000	2.69000	2.69000	156.36278				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.61000	3.61000	3.61000	209.09294				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.34000	4.34000	4.34000	235.48280				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.93000	6.93000	6.93000	100.83526				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.85500	7.85500	7.85500	112.46647				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.37000	103.75371	5.37000	103.73861				0.00	0	
Total ABS13 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 ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.46000	105.90077	5.46000	105.88500			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.54500	112.25025	7.54500	112.22728		2,263,500,000,000.00	300,000,000	150,000,00	
Total ABS16 SPOT								2,263,500,000,000.00	300,000,000	150,000,00	
Total For ABS16								2,263,500,000,000.00	300,000,000	150,000,00	
ABS17 On 11/11/2027 Spot Bond			8.12000	114.57233	8.12000	114.54714		0.00	0		
Total ABS17 SPOT								0.00	0		
Total For ABS17								0.00	0		
ABS18 On 26/09/2023 Spot Bond			5.90000	110.10795	5.90000	110.09026		0.00	0		
Total ABS18 SPOT								0.00	0		
Total For ABS18								0.00	0		
ABS7 On 11/09/2026 Spot Bond			8.01500	102.76109	8.01500	102.73879		0.00	0		
Total ABS7 SPOT								0.00	0		
Total For ABS7								0.00	0		
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.99849	100.00000	10.97388		0.00	0		
Total ABS7/R186 SPOT								0.00	0		
Total For ABS7/R186								0.00	0		
ABS12 On 07/12/2023 Spot Bond			1.80000	323.22184	1.80000	323.14684		0.00	0	200,000,00	
Total ABS12 SPOT								0.00	0	200,000,00	
Total For ABS12								0.00	0	200,000,00	
ABX01 On 10/07/2024 Spot Bond			10.73000	10.73000	10.73000	101.94783		0.00	0		
Total ABX01 SPOT								0.00	0		
Total For ABX01								0.00	0		
ACL097 On 20/12/2025 Spot Bond					0.00000	101.29682		0.00	0		
Total ACL097 SPOT								0.00	0		
Total For ACL097								0.00	0		
ACL098 On 20/12/2025 Spot Bond					0.00000	101.25698		0.00	0		
Total ACL098 SPOT								0.00	0		
Total For ACL098								0.00	0		
ACL185 On 20/09/2022 Spot Bond					0.00000	101.02589		0.00	0		
Total ACL185 SPOT								0.00	0		
Total For ACL185								0.00	0		
ACL185 On 20/09/2022 Spot Bond					0.00000	101.25328		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.25328				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.28720				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.28720				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	168.83045				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	170.46502				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.18950				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.67082				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.26535				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.49382				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.15968				0.00	780,000,000	390,000,000
Total AGL01 SPOT										0.00	780,000,000	390,000,000
Total For AGL01										0.00	780,000,000	390,000,000
AGL02 On 11/04/2024 Spot Bond					0.00000	102.11659				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL03 On 17/05/2025 Spot Bond					0.00000	101.85714				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	105.03444				0.00	0	1,000,000.00
Total AGT01 SPOT										0.00	0	1,000,000.00
Total For AGT01										0.00	0	1,000,000.00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.53568				0.00	0	764,000.00
Total AGT02 SPOT										0.00	0	764,000.00
Total For AGT02										0.00	0	764,000.00
AGT03 On 05/06/2025 Spot Bond					0.00000	102.73803				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.17629				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.61804				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.64184				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.15500	99.40840	8.15500	99.38647				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.67772				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.79724				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.94642				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.53419				0.00	0	
Total AHF2O1 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 AHF2O1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.15846				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.62000	104.76511	6.62000	104.74627				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.14897				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.16660				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.17743				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.52306				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.26714				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.60859				0.00	660,000,000	330,000,000
Total AHF6A2 SPOT										0.00	660,000,000	330,000,000
Total For AHF6A2										0.00	660,000,000	330,000,000
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.16651				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.17732				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.25279				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.30759				0.00	780,000,000	390,000,000

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 AHF7A1 SPOT										0.00	780,000,000	390,000,000
Total For AHF7A1										0.00	780,000,000	390,000,000
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.15568				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.17192				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.16786				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.18273				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.17759				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.27426				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.26084				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			7.62000	108.40229	7.62000	108.38002				0.00	0	300,000,000
Total AIR02 SPOT										0.00	0	300,000,000
Total For AIR02										0.00	0	300,000,000
AIR04: On 29/05/2024 Spot Bond			8.12000	104.67483	8.12000	104.65182				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05: On 29/05/2030 Spot Bond			11.76000	93.46107	11.76000	93.43157				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			5.64000	188.24200	5.64000	188.17884				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF06 On 24/08/2022 Spot Bond					0.00000	100.07769				0.00	0	250,000,00
Total APF06 SPOT										0.00	0	250,000,00
Total For APF06										0.00	0	250,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	101.05359				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.58378				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	99.87200				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.42596				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.13845				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.48178				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.69000	250.41780	4.69000	250.34015				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.19000	217.65022	5.19000	217.57983				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.48000	199.44896	4.48000	199.38824				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.39091				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	101.04170				0.00	0	
Total ASN194 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 ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.65000	116.87186	4.65000	116.83567				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	101.08781				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.10417				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.21555				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.02133				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.00794				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.38693				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.09421				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.26294				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.17149				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.16606				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	99.81467				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.03933				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.17753				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.67125				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.19500	4.19500	4.19500	110.36999				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.87500	4.87500	4.87500	101.37516				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.11528				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.27319				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.37306				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.49505				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			4.76000	115.26355	4.76000	115.22752				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.19743				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34 On 20/06/2024 Spot Bond					0.00000	101.08775				0.00	68,000,000	17,000,00
Total ASN346 SPOT										0.00	68,000,000	17,000,00
Total For ASN346										0.00	68,000,000	17,000,00
ASN35 On 20/06/2024 Spot Bond					0.00000	101.16701				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.14758				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.14758				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.01629				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.37684				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.12561				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.16748				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.66670				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.23205				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.23205				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.71379				0.00	0	
Total ASN386 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 ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	101.13558				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN391 On 20/11/2022 Spot Bond					0.00000	100.15464				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.18026				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN401 On 20/12/2024 Spot Bond					0.00000	101.12760				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN411 On 20/12/2024 Spot Bond					0.00000	101.32695				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	99.93865				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN421 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.49068				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN441 On 22/06/2023 Spot Bond					0.00000	101.02866				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN451 On 23/06/2025 Spot Bond					0.00000	101.06149				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.40707				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.86676				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.65423				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.62057				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.62670				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	100.78932				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.08660				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.44512				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.51878				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	101.96156				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	101.52868				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	112.52574				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.08447				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 01/09/2025 Spot Bond					0.00000	101.89947				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.09700				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.09700				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.45443				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.55000	99.70112	9.55000	99.67557				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.73000	99.50005	8.73000	99.47670				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.28000	98.15457	9.28000	98.13012				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.28000	98.15457	9.28000	98.13012				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	100.80529	9.10000	100.78107				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.95530	11.05000	100.92531				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.95107	11.00000	100.92122				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.90874	10.50000	100.88021				0.00	0	
Total ASN532 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 ASN532										0.00	0	
ASN53! On 31/01/2024 Spot Bond			10.50000	100.90874	10.50000	100.88021				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54! On 02/04/2026 Spot Bond					0.00000	101.02441				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54! On 31/01/2030 Spot Bond					0.00000	100.49960				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54! On 28/11/2022 Spot Bond					0.00000	100.22655				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54! On 31/07/2023 Spot Bond			10.60000	100.91722	10.60000	100.88842				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55! On 31/01/2024 Spot Bond			10.47000	102.34890	10.47000	100.87775				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55! On 31/01/2024 Spot Bond			10.55000	100.91297	10.55000	100.88432				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56! On 05/02/2024 Spot Bond					0.00000	100.44330				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56! On 24/04/2025 Spot Bond					0.00000	100.60638				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56! On 04/09/2024 Spot Bond					0.00000	99.98365				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57! On 13/02/2023 Spot Bond					0.00000	100.88600				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57! On 20/12/2022 Spot Bond					0.00000	101.08778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58(On 13/02/2023 Spot Bond					0.00000	101.18326				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58(On 14/11/2022 Spot Bond					0.00000	100.31724				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58(On 14/03/2022 Spot Bond					0.00000	101.50292				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	103.02713				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2023 Spot Bond			9.22000	100.79998	9.22000	100.77489				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.75034				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.68790				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.50616				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.57136				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	100.02710				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	99.03559				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN610 On 31/01/2030 Spot Bond					0.00000	100.60454				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2022 Spot Bond					0.00000	101.25619				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	100.45462				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	101.20049				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.15682				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	100.42798				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	101.13561				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	100.03024				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	100.96490				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	101.30708				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	101.43830				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635 On 05/06/2023 Spot Bond					0.00000	99.92582				0.00	0	
Total ASN635 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 ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.54924				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	99.79986				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.78840				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.18105				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.01808				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.18317				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	100.99064				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	101.06789				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	101.37655				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	101.43631				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68 On 31/08/2026 Spot Bond					0.00000	101.99911				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68 On 22/06/2026 Spot Bond					0.00000	102.06557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684: On 31/03/2032 Spot Bond					0.00000	101.16088				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN685: On 31/01/2030 Spot Bond					0.00000	100.49539				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN692: On 31/07/2026 Spot Bond					0.00000	100.57374				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693: On 31/01/2030 Spot Bond					0.00000	100.86744				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694: On 31/01/2030 Spot Bond					0.00000	100.56038				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN695: On 20/06/2026 Spot Bond					0.00000	101.23709				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700: On 20/06/2026 Spot Bond					0.00000	101.24705				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702: On 20/06/2024 Spot Bond					0.00000	101.10770				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703: On 09/11/2026 Spot Bond					0.00000	100.38243				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN707: On 04/05/2024 Spot Bond					0.00000	100.38632				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713: On 19/08/2023 Spot Bond					0.00000	100.19656				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN715 On 31/03/2032 Spot Bond					0.00000	101.19794				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN716 On 15/09/2033 Spot Bond					0.00000	101.72175				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	100.78209				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	100.87489				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	99.81317				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	100.67836				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	99.93118				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	100.55442				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.02417				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	101.19306				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.18727				0.00	1,000,000,000	500,000,000
Total ASN742 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN742										0.00	1,000,000,000	500,000,000
ASN746 On 20/06/2026 Spot Bond					0.00000	101.20720				0.00	0	
Total ASN746 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 ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.17759				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.52475				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	100.04674				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN75: On 01/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76: On 01/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN76: On 10/03/2022 Spot Bond					0.00000	101.15222				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN76: On 17/03/2022 Spot Bond					0.00000	101.12084				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76: On 22/03/2022 Spot Bond					0.00000	101.05593				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.53508				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.44703				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77: On 22/03/2022 Spot Bond					0.00000	101.08158				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77: On 29/03/2022 Spot Bond					0.00000	100.97017				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN775 On 05/04/2022 Spot Bond					0.00000	100.77957				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN778 On 11/04/2022 Spot Bond					0.00000	100.76729				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN779 On 11/04/2022 Spot Bond					0.00000	100.73541				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN780 On 11/04/2022 Spot Bond					0.00000	100.71119				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN781 On 13/04/2022 Spot Bond					0.00000	100.69701				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN782 On 21/12/2026 Spot Bond			8.98384	8.98384	8.98384	107.85954				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 19/04/2022 Spot Bond					0.00000	100.60577				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN784 On 25/04/2022 Spot Bond					0.00000	100.53533				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN785 On 28/04/2022 Spot Bond					0.00000	100.50842				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN787 On 28/04/2022 Spot Bond					0.00000	100.51307				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN789 On 28/04/2022 Spot Bond					0.00000	100.51307				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN79 On 15/03/2025 Spot Bond					0.00000	100.30619				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79 On 06/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	20,000,000,000	10,000,000,00
Total ASN797 SPOT										10,000,000,000,000.00	20,000,000,000	10,000,000,00
Total For ASN797										10,000,000,000,000.00	20,000,000,000	10,000,000,00
BAW21 On 24/03/2022 Spot Bond			4.35000	104.39866	4.35000	104.38625				0.00	0	254,262,30
Total BAW21 SPOT										0.00	0	254,262,30
Total For BAW21										0.00	0	254,262,30
BAW21 On 24/03/2022 Spot Bond			9.30000	104.11694	9.30000	104.09054				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.69394				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.02509				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.14478				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.87845				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.88000	101.29546	6.88000	101.27664				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.88779				0.00	0	100,000,00
Total BAW34 SPOT										0.00	0	100,000,00
Total For BAW34										0.00	0	100,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	100.86342				0.00	0	150,000,00
Total BAW36 SPOT										0.00	0	150,000,00
Total For BAW36										0.00	0	150,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.72581				0.00	0	
Total BAYA57 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 BAYA57										0.00	0	
BAYA6 ⁶ On 30/09/2022 Spot Bond					0.00000	101.40426				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 ⁷ On 31/03/2023 Spot Bond			8.82000	8.82000	8.82000	104.30827				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 ² On 31/03/2026 Spot Bond			11.34000	11.34000	11.34000	107.81386				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 ³ On 31/03/2022 Spot Bond					0.00000	101.29514				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA7 ⁴ On 01/07/2024 Spot Bond					0.00000	99.93669				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 ⁵ On 01/07/2022 Spot Bond					0.00000	101.20505				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA7 ⁶ On 01/07/2022 Spot Bond					0.00000	101.20538				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA7 ⁷ On 30/09/2022 Spot Bond					0.00000	101.18105				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA7 ⁸ On 31/03/2023 Spot Bond					0.00000	101.59852				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7 ⁹ On 31/03/2023 Spot Bond					0.00000	102.20944				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8 ⁰ On 30/06/2023 Spot Bond					0.00000	101.22976				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 ¹ On 30/06/2023 Spot Bond					0.00000	101.48878				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.44590				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.63291				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.40341				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.48786				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.47533				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.67363				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.61336				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	101.18054				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.63101				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.36218				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.40397				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.36179				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.69867				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.04300				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.74111				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.69945				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.99929				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.78390				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.69900				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.28500	8.28500	8.28500	102.23783				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.45439				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.37288				0.00	0	
Total BDX31 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 BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.91709				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.28179				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.47153				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.69600				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	80.18296				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.04997				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	80.59056				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.61000	107.91699	7.61000	101.99230				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.99946				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.67624				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.13435				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.47576				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.05960				0.00	0	20,000,00
Total BGL18 SPOT										0.00	0	20,000,00
Total For BGL18										0.00	0	20,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	105.06813				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.67430				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.41845				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.65609				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.36000	108.01307	6.36000	107.99439				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.16400				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.81506				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.75286				0.00	0	500,000,00
Total BID14 SPOT										0.00	0	500,000,00
Total For BID14										0.00	0	500,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.57022				0.00	0	110,000,00
Total BID15 SPOT										0.00	0	110,000,00
Total For BID15										0.00	0	110,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.57321				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.87602				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.83400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	94.48100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.94300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	52.18400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.83494				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BNPP1 On 10/05/2022 Spot Bond					0.00000	100.30016				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1 On 23/05/2022 Spot Bond					0.00000	100.10849				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.91759				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.25955				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.90728				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.25827				0.00	0	
Total BPPF21 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 BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.09873				0.00	0	200,000,00
Total BPPF23 SPOT										0.00	0	200,000,00
Total For BPPF23										0.00	0	200,000,00
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.44726				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.94738				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.41681				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.43201				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.14846				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.35721				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.38259				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.01559				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.33455				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	99.79125				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 CBL29 SPOT										0.00	0	100,000,00
Total For CBL29										0.00	0	100,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	100.43829				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.78000	108.26003	7.78000	108.23733				0.00	0	480,000,00
Total CCT01 SPOT										0.00	0	480,000,00
Total For CCT01										0.00	0	480,000,00
CCT02 On 12/06/2024 Spot Bond			8.03000	109.90867	8.03000	109.88490				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.63000	111.85629	8.63000	111.83018		70,766,000,000,000.00		8,200,000,000	2,050,000,00	
Total CCT03 SPOT								70,766,000,000,000.00		8,200,000,000	2,050,000,00	
Total For CCT03								70,766,000,000,000.00		8,200,000,000	2,050,000,00	
CCT04 On 17/07/2027 Spot Bond			10.05000	10.05000	10.05000	101.49941		7,035,000,000,000.00		700,000,000	350,000,00	
Total CCT04 SPOT								7,035,000,000,000.00		700,000,000	350,000,00	
Total For CCT04								7,035,000,000,000.00		700,000,000	350,000,00	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.65203				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.03230				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.03658				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.80774				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.85902				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.91467	4.77000	107.47100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN317 On 20/03/2023 Spot Bond					0.00000	102.62600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.00782				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.47000	110.54123	7.47000	110.51883				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	113.75178	8.70700	115.42200				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.53199				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.58829				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.48671				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	104.02857	10.98000	103.99786				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	111.90100				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	118.26703	6.50000	113.97400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	105.12700				0.00	0	
Total CLN385 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 CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	101.17751				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.29102				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.28872				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.39000	145.09481	5.39000	145.04698				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.83000	143.34579	5.83000	143.29684				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.82000	99.83212	6.82000	99.81350				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	101.37991				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.14710				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.10754				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.19783				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48 On 28/07/2022 Spot Bond			6.62000	101.87729	6.62000	101.85929				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	101.09867				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	101.37497				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	100.02012				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			7.02000	106.88351	7.02000	106.86313				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	101.61362				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	100.84654				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.89501				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.40759				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2022 Spot Bond					0.00000	100.90950				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50(On 20/12/2022 Spot Bond					0.00000	101.51224				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51(On 11/10/2022 Spot Bond					0.00000	101.09965				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN511 On 14/11/2022 Spot Bond					0.00000	97.42814				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.67039	9.96000	104.64229				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.41113	10.01000	103.38339				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.11306				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.64538	9.60000	101.61945				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.82212				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.01537				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	99.87584	9.20000	99.85103				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.11458				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.82817				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.18170				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.25456				0.00	0	
Total CLN528 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 CLN528										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	99.82212				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	101.27728				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.71379				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			9.51000	103.64212	9.51000	103.61552				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.89170				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.55623				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.83463				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	150.70700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.01723				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.55666				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.98000	104.05886	8.98000	104.03361				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.03000	107.06078	9.03000	107.03466				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.12000	106.31482	9.12000	106.28863				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	314.88142				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	100.28063				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.28165				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.12414				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.92627				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	119.80000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.34537				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.98195	10.19000	102.99491				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN563 On 12/11/2025 Spot Bond			8.98000	106.75547	8.98000	106.72956				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.38997				0.00	800,000,000	400,000,000
Total CLN564 SPOT										0.00	800,000,000	400,000,000
Total For CLN564										0.00	800,000,000	400,000,000
CLN565 On 21/02/2024 Spot Bond					0.00000	100.15429				0.00	800,000,000	400,000,000
Total CLN565 SPOT										0.00	800,000,000	400,000,000
Total For CLN565										0.00	800,000,000	400,000,000
CLN566 On 17/01/2024 Spot Bond					0.00000	102.93802				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	99.98354				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.32643				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.21000	105.42500	9.21000	105.39877				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.29548				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.32805				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.26397				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.39676				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.68368				0.00	0	
Total CLN578 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 CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.98903				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.35199				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.01437				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.45496				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.61803				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.01308				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	104.20747				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.35952				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.16198				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.17081				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.94810				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.27220				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.81000	147.85990	3.81000	119.38292				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.12226				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.99172				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.12226				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.47965				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.93273				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.24140				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.17081				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.17081				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.15000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.61664				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN604 On 05/08/2024 Spot Bond					0.00000	100.36999				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.26796				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.29414				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.72455				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.14847				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	103.17766	9.32000	103.15184				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.57826				0.00	800,000,000	400,000,000
Total CLN610 SPOT										0.00	800,000,000	400,000,000
Total For CLN610										0.00	800,000,000	400,000,000
CLN611 On 14/04/2026 Spot Bond					0.00000	102.98015				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	99.93582				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.14367				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.34199				0.00	800,000,000	400,000,000
Total CLN614 SPOT										0.00	800,000,000	400,000,000

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 CLN614										0.00	800,000,000	400,000,000
CLN614 On 30/09/2022 Spot Bond					0.00000	100.91229				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	97.24000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.51837				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.65555				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.09617				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.52560				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.52383				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.54536				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.52700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.56628				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.60000	102.98582	6.60000	102.96735				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.19211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.41156				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.92000	63.48472	11.92000	83.69491				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.19880				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.68000	99.81447	9.68000	99.78840				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.19130				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.19567				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.04667				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.39751				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.89258				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.15833				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.19048				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN638 On 19/02/2023 Spot Bond					0.00000	100.56329				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.20672				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.63645				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.15915				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.14882				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.77904				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.15082				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.33905				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.01536				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.19048				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.15515				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.19048				0.00	0	
Total CLN652 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 CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	98.34000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.42666				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.05686				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.78488				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.67600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.50700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	119.52900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	144.51200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.17252				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	101.11766				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.22618				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.07250				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.72302				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.01874				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.20942				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.32126				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.36648	149.26285	4.36648	121.22380				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.36648	149.26285	4.36648	121.22458				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.21348				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.22429				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.16117				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.31975				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68 On 19/08/2025 Spot Bond					0.00000	103.24731				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	99.94069				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.11016				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.14164				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.52370				0.00	800,000,000	400,000,000
Total CLN685 SPOT										0.00	800,000,000	400,000,000
Total For CLN685										0.00	800,000,000	400,000,000
CLN68 On 21/12/2026 Spot Bond					0.00000	101.35771				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.35751				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	101.19066				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.98930				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.19080				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.30817				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	84.38022				0.00	0	
Total CLN697 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 CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.84572				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.38395				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.01126				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.29677				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.72225				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.68357				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.95119				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.22969				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.24179				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.16300				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	81.38049				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	81.62574				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	101.13137				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.24706				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.17086				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.17086				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.17086				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	80.41053				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.12142				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	79.39897				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.72412				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.02755				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.44057				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN724 On 21/06/2025 Spot Bond					0.00000	101.07455				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.07455				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.07455				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.09421				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.09421				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.09421				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.96322				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.01209				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.65745				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.14331				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.76518				0.00	0	
Total CLN736 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 CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.30719				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.36693				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	111.84200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.40518				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.18778				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.24689				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.25893				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	98.51800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.85534				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.02722				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	101.19075				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.58776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.23085				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.86262				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	100.63945				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	98.88995				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	
CLN756 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	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.99249				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76(On 20/06/2026 Spot Bond					0.00000	101.93312				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76(On 22/04/2026 Spot Bond					0.00000	100.97515				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76(On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76(On 12/02/2025 Spot Bond					0.00000	100.43037				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76(On 21/07/2027 Spot Bond					0.00000	100.53390				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76(On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.09495				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76(On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.63945				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76(On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76(On 23/09/2026 Spot Bond					0.00000	101.23658				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76(On 23/09/2026 Spot Bond					0.00000	101.23373				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77(On 31/07/2024 Spot Bond					0.00000	99.64601				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77(On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	80.55106				0.00	0	
Total CLN771 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 CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	86.29504				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.02187				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.61013				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.57000	6.57000	6.57000	119.04569				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.02019				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 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	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.03145				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.50797				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.51217				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	100.34456				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.59191				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.53317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.54241				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.15078				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.03336				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.15078				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	101.48975				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	101.35774				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.55576				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.57500				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.44947				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	99.29857				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.41271				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN795 On 31/01/2025 Spot Bond					0.00000	100.31569				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00
Total CLN796 SPOT										0.00	0	3,000,000.00
Total For CLN796										0.00	0	3,000,000.00
CLN797 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,100,000.00
Total CLN797 SPOT										0.00	0	9,100,000.00
Total For CLN797										0.00	0	9,100,000.00
CLN798 On 31/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,000,000.00
Total CLN798 SPOT										0.00	0	6,000,000.00
Total For CLN798										0.00	0	6,000,000.00
CLN799 On 31/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		200,000,000,000.00		2,000,000,000	2,000,000,000	2,000,000.00
Total CLN799 SPOT								10,000,000,000,000.00		2,000,000,000	2,000,000,000	2,000,000.00
Total For CLN799								10,000,000,000,000.00		2,000,000,000	2,000,000,000	2,000,000.00
CLN81 On 18/04/2028 Spot Bond			8.28500	102.26064	8.28500	102.23783				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.82000	108.10348	7.82000	108.08071				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.25000	106.34068	10.25000	106.31147				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.91000	109.10871	6.91000	109.08835				0.00	0	100,000.00
Total COJG01 SPOT										0.00	0	100,000.00
Total For COJG01										0.00	0	100,000.00
COT01 On 03/04/2023 Spot Bond			7.45500	105.48360	7.45500	105.46239				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.04000	96.46133	12.04000	96.43036				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			10.63000	97.03391	10.63000	97.00632				0.00	0	
Total COT03 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 COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.82000	9.82000	9.82000	105.74785				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.68881				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.59424				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.15597				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.46820				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.38000	9.38000	9.38000	105.45721				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.55345				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.16795				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.85000	103.09112	6.85000	103.07194				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	50.56319	100.00000	50.45004				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	50.56319	100.00000	50.45004				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.40000	104.47898	7.40000	104.45801				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV24/R On 18/02/2024 Spot Bond			9.69000	100.36663	9.69000	100.34039				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.36663	9.69000	100.34039				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.58000	100.12991	9.58000	100.10403				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.86500	92.17275	11.86500	92.14341				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.38179	10.10000	100.35448				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.38179	10.10000	100.35448				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.98883				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	100.14975				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.61061				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.08761				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.07800				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.92789				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.48717				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.31300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2 ¹ On 31/05/2024 Spot Bond					0.00000	98.37535				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 ¹ On 31/05/2026 Spot Bond					0.00000	100.37384				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 ⁷ On 31/01/2023 Spot Bond					0.00000	100.44504				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 ¹ On 31/01/2025 Spot Bond					0.00000	97.12185				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 ¹ On 31/01/2027 Spot Bond					0.00000	100.46932				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 ¹ On 21/08/2023 Spot Bond					0.00000	100.44114				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 ¹ On 21/08/2025 Spot Bond					0.00000	100.18678				0.00	0	400,000,0€
Total DVFB31 SPOT										0.00	0	400,000,0€
Total For DVFB31										0.00	0	400,000,0€
DVFC2 ¹ On 15/12/2026 Spot Bond					0.00000	101.38781				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 ¹ On 15/12/2028 Spot Bond					0.00000	101.44102				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.45000	104.74730	4.45000	104.73455				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.93000	110.31816	6.93000	110.29740				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			4.95000	115.25829	4.95000	115.22167				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.65000	103.54492	4.65000	103.51285				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	139.09373	2.25000	139.05972				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.89000	151.45531	3.89000	151.41152				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.76200	138.75637	3.76200	138.71671				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.80500	134.03356	3.80500	133.99510				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.64000	117.13757	4.64000	117.10139				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.62000	105.60275	4.62000	105.57015				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	139.09373	2.25000	139.05972				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	166.67731				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	163.99897				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	

Contract 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 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	
ELN005 On 09/06/2025 Spot Bond					0.00000	127.07247				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	126.09312				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	123.79052				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	115.03482				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	115.96908				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 15/04/2024 Spot Bond					0.00000	111.17922				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	113.01602				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	93.50088				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.69000	103.99408	9.69000	103.96690				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.58000	11.58000	11.58000	96.60302				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.63000	11.63000	11.63000	101.32356				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.78000	9.78000	9.78000	102.68054				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.78000	9.78000	9.78000	103.19886				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.58000	11.58000	11.58000	74.55766				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.90500	10.90500	10.90500	101.40735				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.58000	11.58000	11.58000	95.60431				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	99.99588				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.94013				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.82772				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.83244				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.37454				0.00	400,000,000	100,000,00
Total EPF020 SPOT										0.00	400,000,000	100,000,00
Total For EPF020										0.00	400,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	100.01587				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.01732				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	99.93624				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	99.83390				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.31783				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	99.99996				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	99.99989				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.65119				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.05846				0.00	0	200,000,00
Total EQT005 SPOT										0.00	0	200,000,00
Total For EQT005										0.00	0	200,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	100.49567				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.06724				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.76708				0.00	0	
Total EQT008 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 EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.31472				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.41727				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.22352				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.21398				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.23870				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.21588				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.22537				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.21098				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.20639				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.23486				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.25000	104.25261	6.25000	104.23488			1,875,000,000,000.00	300,000,000	300,000,000	
Total ES23 SPOT									1,875,000,000,000.00	300,000,000	300,000,000	
Total For ES23									1,875,000,000,000.00	300,000,000	300,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.02959	10.00000	101.00236			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 ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.78000	100.15608	8.78000	100.13243		44,997,500,000,000.00	5,125,000,000	2,657,000,00	
Total ES26 SPOT								14,997,500,000,000.00	5,125,000,000	2,657,000,00	
Total For ES26								14,997,500,000,000.00	5,125,000,000	2,657,000,00	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.28943	7.85000	103.26758		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			11.26500	79.53999	11.23000	79.70074		58,578,000,000,000.00	5,200,000,000	6,860,000,00	
Total ES33 SPOT								18,578,000,000,000.00	5,200,000,000	6,860,000,00	
Total For ES33								18,578,000,000,000.00	5,200,000,000	6,860,000,00	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.51814	7.50000	103.49708		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			11.69500	78.45979	11.66000	78.64978		118,587,300,000,000.00	10,140,000,000	9,702,800,00	
Total ES42 SPOT								18,587,300,000,000.00	10,140,000,000	9,702,800,00	
Total For ES42								18,587,300,000,000.00	10,140,000,000	9,702,800,00	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.01761	8.50000	102.99405		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	99.89295		0.00	0		
Total EXX04 SPOT								0.00	0		
Total For EXX04								0.00	0		
EXX05 On 13/06/2024 Spot Bond					0.00000	100.59970		0.00	0	20,000,00	
Total EXX05 SPOT								0.00	0	20,000,00	
Total For EXX05								0.00	0	20,000,00	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.19742		0.00	0		
Total FBJ22Z SPOT								0.00	0		
Total For FBJ22Z								0.00	0		
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.38183		0.00	0		
Total FIFB14 SPOT								0.00	0		
Total For FIFB14								0.00	0		
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.16005		0.00	0		
Total FIFB15 SPOT								0.00	0		
Total For FIFB15								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.33857				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.26069				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.49777				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.25991				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.40255				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.42858				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.14041				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.15025				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.15272				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										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	101.94324				0.00	0	60,000,00
Total FRB22 SPOT										0.00	0	60,000,00
Total For FRB22										0.00	0	60,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.39330				0.00	0	1,200,000,00
Total FRB23 SPOT										0.00	0	1,200,000,00

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 FRB23										0.00	0	1,200,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.90416				0.00	0	8,270,000,00
Total FRB24 SPOT										0.00	0	8,270,000,00
Total For FRB24										0.00	0	8,270,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	106.10634				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.55586				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.36000	108.95606	8.36000	108.93154				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.00082				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.77221				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.28000	102.60175	8.28000	102.57888				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.11953				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.24000	320.85808	2.24000	320.77982				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.69500	2.69500	2.69500	156.34086				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.68000	208.35124	3.68000	208.29231				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.14000	4.14000	4.14000	110.76071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.63500	4.63500	4.63500	229.07611				0.00	0	101,000,00
Total FRBI33 SPOT										0.00	0	101,000,00
Total For FRBI33										0.00	0	101,000,00
FRBI46 On 31/03/2046 Spot Bond			4.86500	101.61785	4.86500	101.58585				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.90000	101.12165	4.90000	101.08965				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.19000	7.19000	7.19000	83.09342				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.25000	7.25000	7.25000	82.28818				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.99000	3.99000	3.99000	150.78780				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	95.38522				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	101.27006				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.23243				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC267 On 06/08/2023 Spot Bond					0.00000	101.64095				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.51873				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.83096				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC279 On 21/11/2022 Spot Bond					0.00000	100.15976				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	101.30713				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.10126				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.43453				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond					0.00000	101.17681				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.08855				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC289 On 20/12/2022 Spot Bond					0.00000	101.14164				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC290 On 20/06/2022 Spot Bond					0.00000	101.66090				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.28186				0.00	0	
Total FRC296 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.28646				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.61738				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.85033				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.26953				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.02598				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.30685				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.01186				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.29054				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.11767				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.28310				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.40673				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.81426				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.34470				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.52525				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.26715				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.40650				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.56133				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.29687				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.86836				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.94677				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.87494				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.01355				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.37408				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 15/10/2022 Spot Bond					0.00000	100.64500				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	100.42952				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	102.35160				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	100.35501				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.57523				0.00	780,000,000	390,000,000
Total FRC340 SPOT										0.00	780,000,000	390,000,000
Total For FRC340										0.00	780,000,000	390,000,000
FRC34(On 20/12/2024 Spot Bond					0.00000	101.66162				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	101.15134				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.69398				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	101.50993				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	102.08331				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.73725				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.62715				0.00	0	
Total FRC349 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.55427				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.02034				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.87494				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.63682				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.71595				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.64545				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.65041				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.49732				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.70289				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.53710				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.94844				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.37651				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.24635				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.45773				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.90936				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.02404				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	103.29017				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.30000				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.63777				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.63476				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	103.39039				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.96993				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC376 On 20/06/2026 Spot Bond					0.00000	103.81018				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	103.78792				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.16140				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.38517				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	101.31685				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC382 On 24/03/2022 Spot Bond					0.00000	101.04029				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC383 On 28/04/2022 Spot Bond					0.00000	100.52274				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.23881				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC385 On 15/02/2025 Spot Bond					0.00000	100.23881				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.22567				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC387 On 16/02/2025 Spot Bond					0.00000	100.22567				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	99.93680				0.00	0	
Total FRC388 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 FRC388										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.37000	106.42943	4.37000	106.39749				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.50000	119.10805	4.50000	119.07166				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.68329				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	99.95375				0.00	0	100,000,00
Total FRJ22 SPOT										0.00	0	100,000,00
Total For FRJ22										0.00	0	100,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.25555				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.76241				0.00	0	1,000,000,00
Total FRJ24 SPOT										0.00	0	1,000,000,00
Total For FRJ24										0.00	0	1,000,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.65137				0.00	0	1,000,000,00
Total FRJ25 SPOT										0.00	0	1,000,000,00
Total For FRJ25										0.00	0	1,000,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.11220				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.22395				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.02856				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.09812				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.04595				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10(On 15/01/2024 Spot Bond			4.08800	4.08800	4.08800	109.53648				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10' On 31/01/2038 Spot Bond			4.47000	4.47000	4.47000	119.52491				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10(On 23/01/2024 Spot Bond					0.00000	100.12776				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10(On 23/01/2024 Spot Bond					0.00000	100.49276				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10(On 31/01/2038 Spot Bond			4.61000	117.46330	4.61000	117.42704				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10(On 07/12/2033 Spot Bond			4.64000	229.04007	4.64000	228.96934				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11(On 31/01/2038 Spot Bond			4.75000	115.40867	4.75000	115.37262				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11(On 07/12/2033 Spot Bond			4.67000	4.67000	4.67000	228.32991				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11(On 31/01/2025 Spot Bond			3.54000	152.73307	3.54000	152.69034				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11(On 31/01/2038 Spot Bond			3.70500	131.83766	3.70500	131.80020				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11(On 31/01/2038 Spot Bond			4.55000	118.35708	4.55000	118.32074				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12(On 07/12/2033 Spot Bond			4.79000	225.86420	4.79000	225.79356				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			4.84000	224.81733	4.84000	224.74672				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12(On 31/01/2025 Spot Bond			3.07000	124.09736	3.07000	154.70811				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12(On 07/12/2033 Spot Bond			4.87000	224.19199	4.87000	224.12142				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12(On 31/01/2038 Spot Bond			4.75000	115.40867	4.75000	115.37262				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.29000	201.52294	4.29000	201.46264				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.50000	105.10269	5.50000	105.06773				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.18000	202.73503	4.18000	202.67493				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13(On 31/03/2028 Spot Bond			4.24000	202.07285	4.24000	202.01264				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13(On 07/12/2033 Spot Bond			5.38000	213.87474	5.38000	213.80448				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.45000	105.75461	5.45000	105.71957				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13(On 31/01/2038 Spot Bond			4.75000	4.75000	4.75000	115.37262				0.00	0	
Total FRS135 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 FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.73000	115.69957	4.73000	115.66348				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.05000	204.17830	4.05000	204.11851				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.15000	218.45529	5.15000	218.38485				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.18000	202.73503	4.18000	202.67493				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.18000	202.73503	4.18000	202.67493				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.58100	209.48436	3.58100	209.42568				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.84000	151.46241	3.84000	151.41881				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.53000	198.90726	4.53000	198.84646				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.57000	198.47514	4.57000	198.41425				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.81000	151.58891	3.81000	151.54540				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.04500	204.23404	4.04500	204.17427				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.58000	4.58000	4.58000	198.30635				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.06391				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.64870				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.71606				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	101.16085				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	101.10310				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	196.70145				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	142.01151				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	180.79218				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	68.89435				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.35369				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS19(On 05/08/2025 Spot Bond					0.00000	100.40255				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	100.28403				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	100.01587				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.73774				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	100.20352				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21(On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	101.00795				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 06/07/2022 Spot Bond					0.00000	101.59867				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	

Contract 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 FRS223										0.00	0	
FRS223 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	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.15134				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.84655				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.29355				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	105.27699				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	108.12123				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	104.11585				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.25045				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	74.67343				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	102.15747				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	113.99970				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.06534				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	101.24513				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.01402				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	109.53842				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	102.24340				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	101.55898				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.02781				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS263 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS264 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS266 On 31/03/2032 Spot Bond					0.00000	101.13048				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	110.62943				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.13900				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	

Contract 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 FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	106.88522				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	101.62673				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	102.15109				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.13217				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.18804				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	101.42601				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.59985				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	104.01741				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	101.20149				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.45500	9.45500	9.45500	100.40400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.45500	9.45500	9.45500	100.40400				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.54606				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	100.39116				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			10.81400	10.81400	10.81400	93.44126				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 03/03/2022 Spot Bond					0.00000	101.20008				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS290 On 12/02/2024 Spot Bond					0.00000	95.81854				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	89.76909				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	94.51706				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 28/04/2022 Spot Bond					0.00000	100.50003				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.04000	2.04000	2.04000	321.85289				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.77000	323.38382	1.77000	323.30909				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS43 On 07/12/2023 Spot Bond			1.78000	1.78000	1.78000	323.25499				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.43240				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.45000	111.42619	4.45000	111.39228				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.16000	74.47101	4.16000	117.33459				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.96000	2.96000	2.96000	155.18494				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.24000	3.24000	3.24000	153.97464				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.84000	2.84000	2.84000	317.58894				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.88000	5.88000	5.88000	101.83875				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.19000	111.25415	7.19000	111.23256				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.48000	107.68350	7.48000	107.66165				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.01000	109.62378	8.01000	109.60013				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			8.05000	108.59682	8.05000	108.57314			11,270,000,000,000.00	1,400,000,000	6,285,100,000	
Total FRX27 SPOT									11,270,000,000,000.00	1,400,000,000	6,285,100,000	

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 FRX27									11,270,000,000.00	1,400,000,000	6,285,100,000
FRX28 On 26/07/2028 Spot Bond			8.29000	109.96438	8.29000	109.93972			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.06500	104.65558	9.06500	104.62995			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.22000	101.96648	9.22000	101.94109			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.41000	111.58914	9.41000	111.56095			0.00	0	100,000,000
Total FRX32 SPOT									0.00	0	100,000,000
Total For FRX32									0.00	0	100,000,000
FRX45 On 14/04/2045 Spot Bond			10.99000	78.16854	10.99000	78.14556			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.08671			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.35678			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.15144			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.14462			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.14923			0.00	0	
Total FS7A3 SPOT									0.00	0	
Total For FS7A3									0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.15058			0.00	0	
Total FS7B1 SPOT									0.00	0	
Total For FS7B1									0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.48128			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.50753				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.54186				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.55901				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.41022				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.50049				0.00	0	20,050,000,00
Total GBL06 SPOT										0.00	0	20,050,000,00
Total For GBL06										0.00	0	20,050,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.29836				0.00	0	100,000,00
Total GH5A11 SPOT										0.00	0	100,000,00
Total For GH5A11										0.00	0	100,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.14404				0.00	800,000,000	400,000,00
Total GH5A21 SPOT										0.00	800,000,000	400,000,00
Total For GH5A21										0.00	800,000,000	400,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.09564				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.41833				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.99122				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.74000	115.83616	3.74000	115.80320				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT07 On 21/02/2024 Spot Bond					0.00000	100.84123				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.49900	109.36518	6.49900	109.34597				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.23294				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.48722				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.79000	109.78911	6.79000	109.76896				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.64675				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.44306				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.90370				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.36634				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	99.90345				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.61172				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.65143				0.00	0	
Total GRT29 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 GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.56760				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.01148				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.36785				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.33561				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.41449				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.87108				0.00	800,000,000	400,000,000
Total GRT36 SPOT										0.00	800,000,000	400,000,000
Total For GRT36										0.00	800,000,000	400,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	100.91081				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.47288				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.61016				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.75925				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.15790				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.87081				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.53208				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.92793				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.39578				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.07972				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.80727				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.24718				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.08787				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.81951				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.02774				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.48464				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.70091				0.00	0	100,000,00
Total HILB09 SPOT										0.00	0	100,000,00
Total For HILB09										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
HILB10 On 17/03/2022 Spot Bond					0.00000	101.08976			0.00	0	
Total HILB10 SPOT									0.00	0	
Total For HILB10									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.38824			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.28346			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.97347			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.91412			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.89725			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.37000	320.16411	2.37000	320.08487			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.73000	2.73000	2.73000	325.93516			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.18500	101.11863	10.18500	101.09088			0.00	0	3,000,000,00
Total HWAY30 SPOT									0.00	0	3,000,000,00
Total For HWAY30									0.00	0	3,000,000,00
HWAY3 On 28/02/2033 Spot Bond			4.62000	79.77996	4.62000	106.56278			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			10.72000	90.83930	10.72000	90.81310		73,753,600,000,000.00	6,880,000,000	3,542,000,00	
Total HWAY34 SPOT								'3,753,600,000,000.00	6,880,000,000	3,542,000,00	
Total For HWAY34								'3,753,600,000,000.00	6,880,000,000	3,542,000,00	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.94129	100.00000	9.91905			0.00	0	
Total HWAY34/R208 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 Interr
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.27000	86.99496	11.27000	86.96862		116,982,600,000,000.00	10,380,000,000	5,190,000,00	
Total HWAY35 SPOT								16,982,600,000,000.00	10,380,000,000	5,190,000,00	
Total For HWAY35								16,982,600,000,000.00	10,380,000,000	5,190,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.93914	100.00000	9.91690		0.00	0		
Total HWAY35/R209 SPOT								0.00	0		
Total For HWAY35/R209								0.00	0		
HWF11 On 15/07/2022 Spot Bond					0.00000	100.79914		0.00	0	15,200,000,00	
Total HWF11 SPOT								0.00	0	15,200,000,00	
Total For HWF11								0.00	0	15,200,000,00	
HWF12 On 29/07/2022 Spot Bond					0.00000	100.63335		0.00	0	100,000,00	
Total HWF12 SPOT								0.00	0	100,000,00	
Total For HWF12								0.00	0	100,000,00	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.01194		0.00	0		
Total HWF13 SPOT								0.00	0		
Total For HWF13								0.00	0		
I2025 On 31/01/2025 Spot Bond			2.40000	157.67896	2.39000	157.68401		139,467,803,120,000.00	474,778,251,300	467,974,994,80	
Total I2025 SPOT								139,467,803,120,000.00	474,778,251,300	467,974,994,80	
Total For I2025								139,467,803,120,000.00	474,778,251,300	467,974,994,80	
I2029 On 31/03/2029 Spot Bond			3.27000	117.18554	3.27000	117.15369		222,947,961,521,000.00	373,990,202,300	317,025,393,80	
Total I2029 SPOT								222,947,961,521,000.00	373,990,202,300	317,025,393,80	
Total For I2029								222,947,961,521,000.00	373,990,202,300	317,025,393,80	
I2033 On 28/02/2033 Spot Bond			3.86000	111.78812	3.87000	111.64814		614,105,421,518,000.00	418,162,026,300	307,271,564,60	
Total I2033 SPOT								614,105,421,518,000.00	418,162,026,300	307,271,564,60	
Total For I2033								614,105,421,518,000.00	418,162,026,300	307,271,564,60	
I2038 On 31/01/2038 Spot Bond			3.87000	129.06906	3.85000	129.36373		525,750,404,886,000.00	135,852,817,800	327,898,971,10	
Total I2038 SPOT								525,750,404,886,000.00	135,852,817,800	327,898,971,10	
Total For I2038								525,750,404,886,000.00	135,852,817,800	327,898,971,10	
I2046 On 31/03/2046 Spot Bond			3.88500	119.31898	3.86500	119.68560		248,459,961,718,500.00	63,953,658,100	440,695,807,30	
Total I2046 SPOT								248,459,961,718,500.00	63,953,658,100	440,695,807,30	
Total For I2046								248,459,961,718,500.00	63,953,658,100	440,695,807,30	
I2050 On 31/12/2050 Spot Bond			3.89000	121.61093	3.90000	121.34694		144,657,698,410,000.00	37,187,069,000	417,119,339,70	
Total I2050 SPOT								144,657,698,410,000.00	37,187,069,000	417,119,339,70	
Total For I2050								144,657,698,410,000.00	37,187,069,000	417,119,339,70	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.34646		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.35941				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.33500	6.33500	6.33500	103.07060				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.31400				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.50000	319.47209	2.50000	319.39192				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	100.60663				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.43603				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.71461				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.03447				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.56326				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.27250				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL133 On 12/09/2022 Spot Bond					0.00000	99.98375				0.00	800,000,000	400,000,000
Total IBL133 SPOT										0.00	800,000,000	400,000,000
Total For IBL133										0.00	800,000,000	400,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.72758				0.00	0	0
Total IBL134 SPOT										0.00	0	0
Total For IBL134										0.00	0	0
IBL135 On 22/11/2024 Spot Bond					0.00000	100.14354				0.00	0	0
Total IBL135 SPOT										0.00	0	0
Total For IBL135										0.00	0	0
IBL136 On 22/11/2024 Spot Bond					0.00000	101.62697				0.00	0	0
Total IBL136 SPOT										0.00	0	0
Total For IBL136										0.00	0	0
IBL137 On 21/01/2025 Spot Bond					0.00000	100.34197				0.00	0	0
Total IBL137 SPOT										0.00	0	0
Total For IBL137										0.00	0	0
IBL138 On 21/01/2026 Spot Bond					0.00000	100.28089				0.00	0	0
Total IBL138 SPOT										0.00	0	0
Total For IBL138										0.00	0	0
IBL141 On 20/02/2023 Spot Bond					0.00000	100.14585				0.00	0	0
Total IBL141 SPOT										0.00	0	0
Total For IBL141										0.00	0	0
IBL145 On 20/03/2026 Spot Bond					0.00000	101.13766				0.00	0	0
Total IBL145 SPOT										0.00	0	0
Total For IBL145										0.00	0	0
IBL147 On 03/07/2025 Spot Bond					0.00000	100.93266				0.00	0	0
Total IBL147 SPOT										0.00	0	0
Total For IBL147										0.00	0	0
IBL148 On 25/08/2023 Spot Bond					0.00000	100.08549				0.00	0	0
Total IBL148 SPOT										0.00	0	0
Total For IBL148										0.00	0	0
IBL149 On 25/08/2025 Spot Bond					0.00000	100.08870				0.00	0	0
Total IBL149 SPOT										0.00	0	0
Total For IBL149										0.00	0	0
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	0
Total IBL150 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 Intere
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.14301				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.50488				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.35915				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.25397				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.35308				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.65040				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.67386				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.18644				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.55275				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.56528				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.58571				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.09068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.09357				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.90332				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.90000				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.72457				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.63731				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.42928				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.36570				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.32463				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.01352				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.01398				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.98825				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL203 On 09/12/2026 Spot Bond					0.00000	99.88971				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.89463				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	99.91104				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.89956				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.43052				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.48305				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.19522				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.13245				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.11865				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.11865				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.11865				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.04000	106.20573	7.04000	106.18542				0.00	0	
Total IBL60 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 IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.41000	105.97982	5.41000	105.96419				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.04115				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.80500	104.38265	8.80500	104.35780				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.18000	109.41229	10.18000	109.61316				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.40000	107.88080	9.40000	107.85359				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.91345				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.43120				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.01455				0.00	0	3,980,000,00
Total IDCG16 SPOT										0.00	0	3,980,000,00
Total For IDCG16										0.00	0	3,980,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.36505				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.13098				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.08974				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.03112				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.90414				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.56275				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.18185				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.13000	103.42784	8.13000	103.40520				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.30106				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.20365				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.98109				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.04361				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.79849				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.73514				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	99.91345				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV11 On 22/03/2027 Spot Bond					0.00000	101.15461				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.09650				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	101.16304				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.31024				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.38291				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.65365				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.34917				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.35489				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.92679				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.63522				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.90613				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.22944				0.00	0	
Total IPF33 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 IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.26943				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.17898				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.94000	194.52877	4.94000	194.46716				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.55767				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.30665				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	105.39968				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.84000	195.58638	4.84000	195.52495				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.28478				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.04074				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.33599				0.00	800,000,000	400,000,000
Total IVC145 SPOT										0.00	800,000,000	400,000,000
Total For IVC145										0.00	800,000,000	400,000,000
IVC146 On 03/06/2023 Spot Bond					0.00000	100.33573				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.42940				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.79636				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	101.27778				0.00	660,000,000	330,000,000
Total IVC159 SPOT										0.00	660,000,000	330,000,000
Total For IVC159										0.00	660,000,000	330,000,000
IVC163 On 17/03/2022 Spot Bond					0.00000	101.21988				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.93761				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.96733				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.84954				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.29798				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.39069				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC184 On 30/03/2022 Spot Bond					0.00000	101.23195				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.46794	7.40000	101.44769				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.38093				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.04582				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.64455	7.23000	100.62519				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.33179				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.04922	7.45000	100.02952				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.86727				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	101.73330	3.91012	101.72261				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.68816				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.19269				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.42611				0.00	0	
Total IVC205 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 IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.93000	6.93000	6.93000	100.98192				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.93910				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.90924				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.27000	6.27000	6.27000	100.67763				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			6.97000	6.97000	6.97000	99.24856				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.10851				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			4.55000	4.55000	4.55000	99.96262				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.55000	4.55000	4.55000	99.87550				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.55000	4.55000	4.55000	99.78853				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.52338				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.26193				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.65000	4.65000	4.65000	99.16619				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.65000	4.65000	4.65000	98.90379				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.41683				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.46746				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.16762				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.61502				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.20856				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.62605				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.67353				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.94175				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP019 On 28/07/2024 Spot Bond					0.00000	100.54681				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.22760				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.23185				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.19433				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.19152				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.88000	124.79582	8.88000	124.76588				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.83000	106.12065	6.83000	106.10107			2,732,000,000,000.00	400,000,000	100,000,000	
Total LGL06 SPOT									2,732,000,000,000.00	400,000,000	100,000,000	
Total For LGL06									2,732,000,000,000.00	400,000,000	100,000,000	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.78531				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.52313				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.05873				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.61422				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.82951				0.00	0	
Total LGL11 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 LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.94352				0.00	400,000,000	100,000,00
Total LRFA3 SPOT										0.00	400,000,000	100,000,00
Total For LRFA3										0.00	400,000,000	100,000,00
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.15870				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.16276				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.04449				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.08412				0.00	0	300,000,00
Total MBF065 SPOT										0.00	0	300,000,00
Total For MBF065										0.00	0	300,000,00
MBF06 On 17/11/2023 Spot Bond					0.00000	100.22531				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.02760				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.29869				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.00991				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.76308				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.11963				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.45002				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.23873				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.00948				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.86393				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.88168				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.30094				0.00	0	140,000,00
Total MBP050 SPOT										0.00	0	140,000,00
Total For MBP050										0.00	0	140,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.29611				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.85154				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.13000	8.13000	8.13000	109.94937				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.34900	102.55785	6.34900	102.54050		13,332,900,000,000.00		2,100,000,000	1,050,000,00	
Total MMIG05 SPOT								13,332,900,000,000.00		2,100,000,000	1,050,000,00	
Total For MMIG05								13,332,900,000,000.00		2,100,000,000	1,050,000,00	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.14547				0.00	780,000,000	590,000,00
Total MMIG06 SPOT										0.00	780,000,000	590,000,00
Total For MMIG06										0.00	780,000,000	590,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.11836				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML01 On 10/12/2026 Spot Bond					0.00000	100.74485				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.78000	104.07206	8.78000	104.04750				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.66488				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.03000	97.20816	9.03000	98.43796				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.34224				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.28428				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.48169				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.65765				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.90166				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.34388				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.33492				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.95946				0.00	0	
Total MTN16 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 MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.36414				0.00	0	100,000,00
Total MTN17 SPOT										0.00	0	100,000,00
Total For MTN17										0.00	0	100,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	98.42197				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	99.93908				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.78599				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.81524				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.54822				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.72500	99.28415	8.72500	99.26073				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.59021				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.35852				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.26412				0.00	0	50,000,00
Total MTN26 SPOT										0.00	0	50,000,00
Total For MTN26										0.00	0	50,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	102.04519				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.14654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.63309				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.24016				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.84093				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.14728				0.00	400,000,000	100,000,00
Total MWAR04 SPOT										0.00	400,000,000	100,000,00
Total For MWAR04										0.00	400,000,000	100,000,00
MWAR(On 22/11/2023 Spot Bond					0.00000	100.15701				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.15693				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.15448				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.57164				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.18752				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.52637				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.87116				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7B25 On 20/06/2025 Spot Bond					0.00000	101.03390				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.32699				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.57604				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.80503				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.69500	103.44699	6.69500	103.42818				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.92000	105.01193	6.92000	104.99220				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.66000	103.87967	9.66000	103.85260				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.52171				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.77160				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.46067				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.53388				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.48379				0.00	0	
Total NBG05G 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 NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.45554			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.20466			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.48500	110.56839	6.48500	110.54890			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.43700	105.72412	7.43700	105.70280			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.20500	109.63137	8.20500	109.60716			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.31500	103.23044	6.31500	103.21285			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.32000	113.54544	7.32000	113.52302			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.60500	109.79503	8.60500	109.76947			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.67000	105.92367	5.67000	105.90731		521,640,000,000.00	92,000,000	46,000,000	
Total NBK22A SPOT								521,640,000,000.00	92,000,000	46,000,000	
Total For NBK22A								521,640,000,000.00	92,000,000	46,000,000	
NBK23 On 19/11/2025 Spot Bond			7.32800	113.81055	7.32800	113.78792		0.00	0	0	
Total NBK23A SPOT								0.00	0	0	
Total For NBK23A								0.00	0	0	
NBK24 On 19/11/2027 Spot Bond			8.30000	114.93737	8.30000	114.91157		16,600,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT								16,600,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A								16,600,000,000,000.00	2,000,000,000	1,000,000,000	
NBK25 On 17/02/2023 Spot Bond			5.94500	5.94500	5.94500	104.74987		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 NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.21663				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26J On 10/05/2023 Spot Bond			100.00000	47.95245	100.00000	47.84515				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.97635				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27J On 10/05/2026 Spot Bond			8.05500	114.29924	8.05500	114.27430				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28J On 02/08/2023 Spot Bond			5.98100	106.21677	5.98100	106.19949				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29J On 31/07/2026 Spot Bond			7.80500	110.81124	7.80500	110.78780				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			6.51000	105.93280	6.51000	105.91405				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31J On 09/11/2023 Spot Bond			6.04000	108.28814	6.04000	108.27035				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.16231				0.00	0	40,000,00
Total NBK31B SPOT										0.00	0	40,000,00
Total For NBK31B										0.00	0	40,000,00
NBK35I On 10/05/2023 Spot Bond					0.00000	101.64519				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.02625				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK4 On 28/10/2024 Spot Bond			10.45500	10.45500	10.45500	76.79831				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.14336				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.54131				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.72202				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.16839				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.49520				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.96525				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.17497				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.70101				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.66571				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.79195				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.67070				0.00	0	
Total NBKB55 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 NBKB55									0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.43351			0.00	0	
Total NBKB56 SPOT									0.00	0	
Total For NBKB56									0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.56399			0.00	0	
Total NBKB57 SPOT									0.00	0	
Total For NBKB57									0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.90512			0.00	0	
Total NBKB58 SPOT									0.00	0	
Total For NBKB58									0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.27523			0.00	0	1,240,000,00
Total NBKB59 SPOT									0.00	0	1,240,000,00
Total For NBKB59									0.00	0	1,240,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.45531			0.00	0	
Total NBKB60 SPOT									0.00	0	
Total For NBKB60									0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.25696			0.00	0	
Total NBKB61 SPOT									0.00	0	
Total For NBKB61									0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.64284			0.00	0	
Total NBKB62 SPOT									0.00	0	
Total For NBKB62									0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.16460			0.00	0	
Total NBKB64 SPOT									0.00	0	
Total For NBKB64									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.16759			0.00	0	
Total NCLN82 SPOT									0.00	0	
Total For NCLN82									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NCLN82/JIBAR SPOT									0.00	0	
Total For NCLN82/JIBAR									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.62500	106.72867	9.62500	106.70096			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.15761				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.66000	106.27832	9.66000	106.25064				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.16759				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.18341				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.20334				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.35017				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.35017				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.02323				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.71910				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.06515				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.93581				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.51574				0.00	0	200,000,00
Total NGL05 SPOT										0.00	0	200,000,00

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 NGL05										0.00	0	200,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	100.03410				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.93582				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.67807				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.31793				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.09652				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.75962				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.66216				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.85646				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.03984				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.12961				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.20025				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.50163				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT107 On 08/09/2026 Spot Bond					0.00000	103.80158				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT108 On 04/11/2026 Spot Bond					0.00000	100.58653				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT109 On 27/12/2026 Spot Bond					0.00000	101.45565				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT110 On 16/06/2026 Spot Bond					0.00000	101.65621				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM007 On 16/04/2022 Spot Bond					0.00000	101.19318				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM007 On 26/04/2022 Spot Bond					0.00000	101.05289				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM009 On 24/05/2022 Spot Bond					0.00000	100.71073				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM011 On 13/06/2022 Spot Bond					0.00000	99.77853				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM012 On 13/12/2024 Spot Bond					0.00000	99.78339				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM015 On 11/05/2025 Spot Bond					0.00000	101.68306				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM016 On 25/05/2023 Spot Bond					0.00000	102.76118				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2024 Spot Bond					0.00000	100.43598				0.00	0	50,000,00
Total NHM019 SPOT										0.00	0	50,000,00
Total For NHM019										0.00	0	50,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.31289				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.03497				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	224.74672				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.55000	3.55000	3.55000	209.78202				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.14500	3.14500	3.14500	154.38400				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.74000	3.74000	3.74000	113.64980				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.60000	4.60000	4.60000	117.57543				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.25000	3.25000	3.25000	153.93162				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	205.46768	3.45000	205.41084				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	154.79467				0.00	0	
Total NILB13 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 NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.19500	3.19500	3.19500	213.91279				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.34000	212.27248	3.34000	212.21438				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.71500	115.91829	4.71500	115.88220				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.94390				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.05590				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.82360				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.27970				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.71620				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.78870				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.16400				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.13288				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.98731				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.14000				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	137.80370				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.76770				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.14964				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.04440				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	170.55290				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.32839				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	170.30630				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	166.69270				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.82597				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	142.57500				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN054 On 04/08/2027 Spot Bond					0.00000	99.21056				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	91.64668				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.31047				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.81710				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	103.04771				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	99.79631				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.37400				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.94602				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.18943				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.20671				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	99.94309				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.24401				0.00	0	
Total NN106 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 NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.20671				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.72720				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.96528				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.80106				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.69486				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	98.36692				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	124.03000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	118.52000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	126.25000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	124.57000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	123.48360				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	124.26130				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	92.32882				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	109.79920				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	124.26130				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	94.22492				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	97.16906				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.32610				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.99242				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.98807				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.98807				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	102.00830				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF06(On 28/03/2022 Spot Bond					0.00000	100.91452				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06(On 31/10/2022 Spot Bond					0.00000	101.91438				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07(On 26/05/2022 Spot Bond					0.00000	100.04517				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07(On 29/04/2022 Spot Bond					0.00000	100.45506				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07(On 29/07/2022 Spot Bond					0.00000	100.43864				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF07(On 28/04/2022 Spot Bond					0.00000	100.49910				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	128.98689				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	85.47151				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2(On 22/05/2022 Spot Bond					0.00000	100.14585				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2(On 22/05/2023 Spot Bond					0.00000	100.14618				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2(On 22/05/2053 Spot Bond					0.00000	100.13310				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1(On 22/05/2052 Spot Bond					0.00000	100.11021				0.00	0	
Total NQ1B10 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 NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.10824				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.15595				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.14975				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.12106				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.05853				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.12468				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.92000	107.54270	6.92000	107.52249				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.71000	203.42084	2.71000	203.36864				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.16000	113.15045	10.16000	113.11965		8,534,400,000,000.00		840,000,000	1,020,000,000	
Total NRA028 SPOT								8,534,400,000,000.00		840,000,000	1,020,000,000	
Total For NRA028								8,534,400,000,000.00		840,000,000	1,020,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	15.47434	100.00000	15.43991				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.09512				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.52150				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.22171				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.84109				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.83893				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.01742				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	99.89015				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.32119				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.47518				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.11779				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.98393				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.28000	104.88930	6.28000	104.87131				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
OML07 On 19/03/2025 Spot Bond			7.37000	114.62688	7.37000	114.60397		27.637,500,000,000.00	3,750,000,000	1,875,000,00	
Total OML07 SPOT								27,637,500,000,000.00	3,750,000,000	1,875,000,00	
Total For OML07								27,637,500,000,000.00	3,750,000,000	1,875,000,00	
OML09 On 14/09/2022 Spot Bond			6.50500	101.94784	6.50500	107.36922		0.00	0		
Total OML09 SPOT								0.00	0		
Total For OML09								0.00	0		
OML10 On 14/09/2025 Spot Bond			8.33500	108.74677	8.33500	114.38317		11,168,900,000,000.00	1,340,000,000	670,000,00	
Total OML10 SPOT								11,168,900,000,000.00	1,340,000,000	670,000,00	
Total For OML10								11,168,900,000,000.00	1,340,000,000	670,000,00	
OML11 On 11/06/2024 Spot Bond					0.00000	99.81812		0.00	0		
Total OML11 SPOT								0.00	0		
Total For OML11								0.00	0		
OML12 On 12/11/2025 Spot Bond					0.00000	102.24604		0.00	0	800,000,00	
Total OML12 SPOT								0.00	0	800,000,00	
Total For OML12								0.00	0	800,000,00	
OML13 On 23/09/2026 Spot Bond					0.00000	101.06847		0.00	0		
Total OML13 SPOT								0.00	0		
Total For OML13								0.00	0		
PEP01 On 10/03/2023 Spot Bond					0.00000	100.13050		0.00	0		
Total PEP01 SPOT								0.00	0		
Total For PEP01								0.00	0		
PEP02 On 10/03/2025 Spot Bond					0.00000	100.14220		0.00	0		
Total PEP02 SPOT								0.00	0		
Total For PEP02								0.00	0		
PEP03 On 05/05/2024 Spot Bond					0.00000	101.17751		0.00	0		
Total PEP03 SPOT								0.00	0		
Total For PEP03								0.00	0		
PEP04 On 05/05/2026 Spot Bond					0.00000	100.80917		0.00	0		
Total PEP04 SPOT								0.00	0		
Total For PEP04								0.00	0		
PMM56 On 28/02/2023 Spot Bond					0.00000	100.01598		0.00	0		
Total PMM56 SPOT								0.00	0		
Total For PMM56								0.00	0		
PMM57 On 08/10/2023 Spot Bond					0.00000	100.82374		0.00	0		
Total PMM57 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 PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.04488				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			7.92000	112.21841	7.88000	112.36175			238,152,161,872,000.00	1,449,261,636,600	1,053,084,262,40	
Total R186 SPOT									18,152,161,872,000.00	449,261,636,600	1053,084,262,40	
Total For R186									18,152,161,872,000.00	449,261,636,600	1053,084,262,40	
R197 On 07/12/2023 Spot Bond			1.43000	325.22741	1.43000	325.15526			15,971,030,647,000.00	11,168,552,900	55,547,006,50	
Total R197 SPOT									15,971,030,647,000.00	11,168,552,900	55,547,006,50	
Total For R197									15,971,030,647,000.00	11,168,552,900	55,547,006,50	
R202 On 07/12/2033 Spot Bond			3.84000	246.90801	3.84000	246.83710			488,187,535,872,000.00	127,132,170,800	166,643,235,30	
Total R202 SPOT									18,187,535,872,000.00	127,132,170,800	166,643,235,30	
Total For R202									18,187,535,872,000.00	127,132,170,800	166,643,235,30	
R2023 On 28/02/2023 Spot Bond			5.32000	102.39479	5.32000	102.38018			899,651,305,968,000.00	1,108,957,012,400	751,475,916,20	
Total R2023 SPOT									19,651,305,968,000.00	108,957,012,400	751,475,916,20	
Total For R2023									19,651,305,968,000.00	108,957,012,400	751,475,916,20	
R2030 On 31/01/2030 Spot Bond			9.47000	92.63643	9.40500	92.95134			443,416,705,533,000.00	1,481,881,383,900	1,707,645,470,40	
Total R2030 SPOT									13,416,705,533,000.00	481,881,383,900	707,645,470,40	
Total For R2030									13,416,705,533,000.00	481,881,383,900	707,645,470,40	
R2032 On 31/03/2032 Spot Bond			9.88000	93.24701	9.83000	93.51566			749,180,618,504,000.00	2,100,119,495,800	985,109,786,10	
Total R2032 SPOT									19,180,618,504,000.00	100,119,495,800	985,109,786,10	
Total For R2032									19,180,618,504,000.00	100,119,495,800	985,109,786,10	
R2035 On 28/02/2035 Spot Bond			10.31500	89.91412	10.28000	90.11923			052,633,932,509,500.00	2,234,865,141,300	1,538,427,576,90	
Total R2035 SPOT									12,633,932,509,500.00	234,865,141,300	538,427,576,90	
Total For R2035									12,633,932,509,500.00	234,865,141,300	538,427,576,90	
R2037 On 31/01/2037 Spot Bond			10.51000	85.76286	10.47500	85.97057			077,296,826,270,000.00	1,434,566,777,000	1,268,031,024,40	
Total R2037 SPOT									17,296,826,270,000.00	434,566,777,000	268,031,024,40	
Total For R2037									17,296,826,270,000.00	434,566,777,000	268,031,024,40	
R2040 On 31/01/2040 Spot Bond			10.62000	87.91482	10.59000	88.10423			199,045,341,904,000.00	1,337,009,919,200	1,188,892,835,60	
Total R2040 SPOT									19,045,341,904,000.00	337,009,919,200	188,892,835,60	
Total For R2040									19,045,341,904,000.00	337,009,919,200	188,892,835,60	
R2044 On 31/01/2044 Spot Bond			10.69500	84.42561	10.65000	84.72894			523,455,924,913,000.00	1,357,966,893,400	1,563,303,685,60	
Total R2044 SPOT									13,455,924,913,000.00	357,966,893,400	563,303,685,60	
Total For R2044									13,455,924,913,000.00	357,966,893,400	563,303,685,60	
R2048 On 28/02/2048 Spot Bond			10.62000	83.68059	10.58000	83.95907			278,071,585,368,000.00	1,545,957,776,400	1,897,929,541,30	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2048 SPOT										8,071,585,368,000.00	545,957,776,400	397,929,541,30
Total For R2048										8,071,585,368,000.00	545,957,776,400	397,929,541,30
R209 On 31/03/2036 Spot Bond			10.31500	72.81085	10.28000	72.99169				906,814,629,566,000.00	1,057,374,176,400	904,325,430,50
Total R209 SPOT										16,814,629,566,000.00	057,374,176,400	304,325,430,50
Total For R209										16,814,629,566,000.00	057,374,176,400	304,325,430,50
R210 On 31/03/2028 Spot Bond			2.84500	218.13384	2.84000	218.13722				342,829,443,507,000.00	120,502,440,600	200,736,748,90
Total R210 SPOT										12,829,443,507,000.00	120,502,440,600	200,736,748,90
Total For R210										12,829,443,507,000.00	120,502,440,600	200,736,748,90
R213 On 28/02/2031 Spot Bond			9.73500	83.93439	9.68000	84.20315				143,037,171,546,000.00	631,025,903,600	588,372,409,00
Total R213 SPOT										13,037,171,546,000.00	631,025,903,600	588,372,409,00
Total For R213										13,037,171,546,000.00	631,025,903,600	588,372,409,00
R214 On 28/02/2041 Spot Bond			10.62500	66.68219	10.59000	66.87155				466,323,509,625,000.00	1,173,301,036,200	1,090,949,394,60
Total R214 SPOT										16,323,509,625,000.00	173,301,036,200	090,949,394,60
Total For R214										16,323,509,625,000.00	173,301,036,200	090,949,394,60
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.98815				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.26511				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.95246				0.00	0	100,000,00
Total RDFB14 SPOT										0.00	0	100,000,00
Total For RDFB14										0.00	0	100,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.09440				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.78702				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.48335				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.01866				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB21 On 22/03/2024 Spot Bond					0.00000	101.04804				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.09645				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.95797				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.14777				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.93525				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.26052				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.54419				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.35257				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	101.21961				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.31602				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	99.89797				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.39327				0.00	0	
Total RED302 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 RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.80424				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	99.90382				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.04422				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.24372				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.77030				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.74787				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.03514				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.62279				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.81942				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.42765				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.15134				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI0€ On 24/07/2038 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 RMBI06 SPOT									0.00	0	
Total For RMBI06									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.97000	106.33447	6.97000	106.31446			0.00	0	200,000,00
Total RW23 SPOT									0.00	0	200,000,00
Total For RW23									0.00	0	200,000,00
RW28 On 10/12/2028 Spot Bond			11.93500	94.62781	11.93500	94.59768			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
RW31 On 30/06/2031 Spot Bond			10.98000	100.15118	10.98000	100.12178			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.47558			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.08500	99.93369	10.08500	99.90668			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.48000	104.44709	5.48000	104.43160			0.00	0	
Total SBK23 SPOT									0.00	0	
Total For SBK23									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.43697			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.45814			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.00000	110.19339	8.00000	110.16951		65,600,000,000,000.00	8,200,000,000	2,050,000,00	
Total SBS20 SPOT								5,600,000,000,000.00	8,200,000,000	2,050,000,00	
Total For SBS20								5,600,000,000,000.00	8,200,000,000	2,050,000,00	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.74360			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS27 On 20/02/2024 Spot Bond			6.95500	106.07426	6.95500	106.05423				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.07500	102.66261	8.07500	102.64016				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.38500	108.05013	8.38500	108.02576			43,937,400,000,000.00	5,240,000,000	1,310,000,000	
Total SBS31 SPOT									13,937,400,000,000.00	5,240,000,000	1,310,000,000	
Total For SBS31									13,937,400,000,000.00	5,240,000,000	1,310,000,000	
SBS34 On 19/09/2024 Spot Bond			7.34000	110.91908	7.34000	110.89699				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.55000	104.79307	7.55000	104.77162				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.26000	103.37920	9.26000	103.35336				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.82000	105.84739	5.82000	105.83061				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.81500	112.17578	7.81500	112.15203			7,815,000,000,000.00	1,000,000,000	250,000,000	
Total SBS42 SPOT									7,815,000,000,000.00	1,000,000,000	250,000,000	
Total For SBS42									7,815,000,000,000.00	1,000,000,000	250,000,000	
SBS43 On 12/11/2027 Spot Bond			8.46500	113.78491	8.46500	113.75885			40,970,600,000,000.00	4,840,000,000	1,210,000,000	
Total SBS43 SPOT									10,970,600,000,000.00	4,840,000,000	1,210,000,000	
Total For SBS43									10,970,600,000,000.00	4,840,000,000	1,210,000,000	
SBS46 On 15/02/2023 Spot Bond			6.15500	104.59304	6.15500	104.57553				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.02988				0.00	0	100,000,000
Total SBS47 SPOT										0.00	0	100,000,000
Total For SBS47										0.00	0	100,000,000
SBS51 On 31/01/2024 Spot Bond			6.97000	6.97000	6.97000	105.77210				0.00	0	
Total SBS51 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 SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.57923				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.07110				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.16152				0.00	0	130,000,00
Total SBS55 SPOT										0.00	0	130,000,00
Total For SBS55										0.00	0	130,000,00
SBS56 On 12/06/2022 Spot Bond			4.80500	103.11752	4.80500	103.10412				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.02748				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.23998				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.93172				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.90090				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.28506				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.48241				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.88925				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.07939				0.00	0	200,000,00

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 SBS66 SPOT										0.00	0	200,000,00
Total For SBS66										0.00	0	200,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	100.85058				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.26926				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.01494				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.34208				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.32163				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.06112				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.83000	323.05993	1.83000	322.98472				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.88000	4.88000	4.88000	223.91345				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.14195				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.14643				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.91630				0.00	0	1,670,000,00
Total SBT101 SPOT										0.00	0	1,670,000,00
Total For SBT101										0.00	0	1,670,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT102 On 30/09/2022 Spot Bond					0.00000	103.53748				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	105.18662				0.00	0	730,000,00
Total SBT103 SPOT										0.00	0	730,000,00
Total For SBT103										0.00	0	730,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.31446				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	101.53226				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.01509				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.28062				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.69000	108.60152	6.69000	108.58189				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.25930				0.00	780,000,000	390,000,00
Total SBT204 SPOT										0.00	780,000,000	390,000,00
Total For SBT204										0.00	780,000,000	390,000,00
SBT206 On 31/01/2025 Spot Bond					0.00000	101.24812				0.00	600,000,000	300,000,00
Total SBT206 SPOT										0.00	600,000,000	300,000,00
Total For SBT206										0.00	600,000,000	300,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	107.31662				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.27462				0.00	0	
Total SBT208 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 SBT208									0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.17777			0.00	0	
Total SBT209 SPOT									0.00	0	
Total For SBT209									0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.78114			0.00	0	
Total SGI006 SPOT									0.00	0	
Total For SGI006									0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.23184			0.00	0	
Total SLI5 SPOT									0.00	0	
Total For SLI5									0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.23956			0.00	0	
Total SLI6 SPOT									0.00	0	
Total For SLI6									0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.87500	98.16476	8.87500	98.14121		44,375,000,000.00	5,000,000,000.00	2,500,000,000.00	
Total SLI7 SPOT								14,375,000,000,000.00	5,000,000,000	2,500,000,000	
Total For SLI7								14,375,000,000,000.00	5,000,000,000	2,500,000,000	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.25421			0.00	0	
Total SLRA4 SPOT									0.00	0	
Total For SLRA4									0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.30992			0.00	0	
Total SLRA5 SPOT									0.00	0	
Total For SLRA5									0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.26288			0.00	0	
Total SLRA6 SPOT									0.00	0	
Total For SLRA6									0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.26069			0.00	0	
Total SLRA7 SPOT									0.00	0	
Total For SLRA7									0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.27804			0.00	0	
Total SLRB4 SPOT									0.00	0	
Total For SLRB4									0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.25643			0.00	0	
Total SLRB5 SPOT									0.00	0	
Total For SLRB5									0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.27804			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.27368				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.30400				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.26510				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.28669				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.28450				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.01500	109.58848	7.01500	109.56772				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.27350				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.01596				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.36949				0.00	800,000,000	200,000,000
Total SOLB01 SPOT										0.00	800,000,000	200,000,000
Total For SOLB01										0.00	800,000,000	200,000,000
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.15758				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.44447				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.14458				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.14782				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.06194				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.14538				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	101.08162				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.31141				0.00	0	100,000,00
Total SPG007 SPOT										0.00	0	100,000,00
Total For SPG007										0.00	0	100,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	100.99805				0.00	400,000,000	100,000,00
Total SPG008 SPOT										0.00	400,000,000	100,000,00
Total For SPG008										0.00	400,000,000	100,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	100.83260				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.12830				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.57226				0.00	0	200,000,00
Total SSA07 SPOT										0.00	0	200,000,00
Total For SSA07										0.00	0	200,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.94820				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.31500	3.31500	3.31500	153.65236				0.00	0	
Total SSN011 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 SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.85500	112.49028	7.85500	112.46647				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.17000	86.98005	9.17000	86.95886				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.85824				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.73729				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.72000	108.42617	6.72000	108.40648				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.75000	115.40867	4.75000	115.37262				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.16536				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.53213				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.29905				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.46000	2.46000	2.46000	319.60491				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.52463				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.44340				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.74420				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN067 On 31/01/2025 Spot Bond			3.19000	3.19000	3.19000	154.18994				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN067 On 31/01/2038 Spot Bond			4.75000	4.75000	4.75000	115.37262				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN067 On 31/03/2029 Spot Bond			4.11000	4.11000	4.11000	110.97450				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN067 On 31/03/2028 Spot Bond			4.02000	4.02000	4.02000	204.45332				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.01593				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.01502				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	101.24053				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	101.21067				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN071 On 15/06/2028 Spot Bond					0.00000	103.11297				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07(On 15/06/2023 Spot Bond					0.00000	102.79473				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(On 19/06/2023 Spot Bond					0.00000	101.15172				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07(On 13/07/2023 Spot Bond					0.00000	100.75470				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08(On 27/08/2024 Spot Bond					0.00000	100.01706				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08(On 12/09/2025 Spot Bond					0.00000	99.81251				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08(On 05/11/2023 Spot Bond					0.00000	100.39597				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08(On 07/12/2033 Spot Bond			4.71500	4.71500	4.71500	227.37481				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08(On 21/12/2026 Spot Bond					0.00000	100.07457				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	101.63168				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09(On 28/05/2025 Spot Bond					0.00000	100.04346				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09(On 28/02/2027 Spot Bond					0.00000	100.02052				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	99.93531				0.00	0	
Total SSN099 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 SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			10.07000	89.58546	10.07000	89.56115				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	101.37147				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.17000	98.20771	4.17000	202.78557				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			4.89500	93.18619	4.89500	223.60192				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.31778				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	101.24151				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/03/2022 Spot Bond					0.00000	101.00437				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.00603				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 22/03/2022 Spot Bond					0.00000	100.95907				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.72485				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.63164				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	100.70068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN140 On 03/11/2023 Spot Bond					0.00000	100.59152				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 03/11/2022 Spot Bond					0.00000	100.45138				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN140 On 09/11/2023 Spot Bond					0.00000	100.50720				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN140 On 09/12/2022 Spot Bond					0.00000	101.41559				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN140 On 03/05/2022 Spot Bond					0.00000	100.46853				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN140 On 09/05/2022 Spot Bond					0.00000	100.33700				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN150 On 21/02/2024 Spot Bond					0.00000	100.13534				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	99.91960				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total STF001 SPOT										0.00	0	5,000,000.00
Total For STF001										0.00	0	5,000,000.00
SZ25 On 30/09/2025 Spot Bond			8.35000	105.79422	8.35000	105.77044				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.13265				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A11 On 21/02/2024 Spot Bond					0.00000	100.14536				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.14482				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.15141				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.14871				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.21547	7.21000	100.19585				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	100.23044	7.72000	100.20947				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.30307				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.32486				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.10677				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.99916				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.33831				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.42931				0.00	0	
Total TFS156 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 TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.69893				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.98469				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.52341				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.07157				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.70058				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.69973				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.16577				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.46900				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.70375				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.82837				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.87269				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.85724				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.00909				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.12055				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.12597				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A 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	
TH15A On 21/11/2022 Spot Bond					0.00000	100.15215				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.73799				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.10856				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.15055				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.14459				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.16301				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.30079				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	100.33346				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.17572				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.38156				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.16923				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.77191				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.41331				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.22674				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.26670				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.37716				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.25297	8.49000	100.22995				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.26358				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.15297				0.00	0	
Total TH16A5 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 TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.14620				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.15216				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.17270	5.76000	100.15699				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.15812				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.16786				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.16840				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.16651				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.17949				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.17597				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.22454				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.24741				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.23396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.16352				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.15948				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.17320				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.16702				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.22256				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.21265				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	100.13265				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.85965				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.42000	101.25158	6.42000	101.23391				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.04000	105.70831	7.04000	105.68810				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.71819				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL27 On 24/04/2023 Spot Bond					0.00000	100.80286				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.35000	105.84366	8.35000	105.81988				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.08790				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.81400				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.29185				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.34605				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.02000	109.37286	7.02000	109.35202			55,695,276,000,000.00	7,933,800,000	4,478,800,000	
Total TN23 SPOT									55,695,276,000,000.00	7,933,800,000	4,478,800,000	
Total For TN23									55,695,276,000,000.00	7,933,800,000	4,478,800,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	37.01861	100.00000	36.93578			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.64000	102.86262	8.64000	102.83859			27,820,800,000,000.00	3,220,000,000	1,612,000,000	
Total TN25 SPOT									27,820,800,000,000.00	3,220,000,000	1,612,000,000	
Total For TN25									27,820,800,000,000.00	3,220,000,000	1,612,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	15.23400	100.00000	15.19991			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			9.78000	98.90428	9.78000	98.87820			32,274,000,000,000.00	3,300,000,000	18,552,000,000	
Total TN27 SPOT									32,274,000,000,000.00	3,300,000,000	18,552,000,000	
Total For TN27									32,274,000,000,000.00	3,300,000,000	18,552,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.28527	100.00000	12.25778			0.00	0		
Total TN27/R186 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.33500	100.30432	10.33500	100.30060				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.00500	101.42684	11.00500	101.39699			26,412,000,000,000.00	2,400,000,000	1,200,000,000	
Total TN30 SPOT									26,412,000,000,000.00	2,400,000,000	1,200,000,000	
Total For TN30									26,412,000,000,000.00	2,400,000,000	1,200,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	119.52620	8.00000	119.50044			0.00	0	0	
Total TN30/R2030 SPOT									0.00	0	0	
Total For TN30/R2030									0.00	0	0	
TN34 On 07/02/2034 Spot Bond			11.48700	99.86036	11.48700	99.85625			0.00	0	0	
Total TN34 SPOT									0.00	0	0	
Total For TN34									0.00	0	0	
TN40 On 09/10/2040 Spot Bond			11.79000	96.51384	11.79000	96.48347			52,347,600,000,000.00	4,440,000,000	3,720,000,000	
Total TN40 SPOT									52,347,600,000,000.00	4,440,000,000	3,720,000,000	
Total For TN40									52,347,600,000,000.00	4,440,000,000	3,720,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	104.28937	10.75000	104.25938			0.00	0	0	
Total TN40/R214 SPOT									0.00	0	0	
Total For TN40/R214									0.00	0	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.39866			0.00	0	0	
Total TNF25 SPOT									0.00	0	0	
Total For TNF25									0.00	0	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.42849			0.00	0	0	
Total TNF27 SPOT									0.00	0	0	
Total For TNF27									0.00	0	0	
TNI33 On 28/02/2033 Spot Bond			5.20000	101.57883	5.20000	100.69516			0.00	0	0	
Total TNI33 SPOT									0.00	0	0	
Total For TNI33									0.00	0	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.06382			0.00	0	0	
Total TR5A11 SPOT									0.00	0	0	
Total For TR5A11									0.00	0	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.34848			0.00	0	0	
Total TR5A12 SPOT									0.00	0	0	
Total For TR5A12									0.00	0	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.07565			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 TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.41506				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A22 On 20/06/2026 Spot Bond			7.61000	101.02373	7.61000	101.50914				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5A31 On 20/06/2022 Spot Bond					0.00000	100.91822				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM1 On 20/12/2022 Spot Bond					0.00000	101.18676				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A2 On 14/11/2022 Spot Bond					0.00000	99.75492				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond			6.43000	104.46966	6.43000	104.45140				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond					0.00000	100.26230				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.33700				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B1 On 14/11/2022 Spot Bond					0.00000	99.86823				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA3B2 On 13/04/2022 Spot Bond					0.00000	100.69595				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A2 On 13/04/2024 Spot Bond					0.00000	100.73308				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond			6.72000	108.43788	6.72000	108.41819				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.69595				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.73308				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.34709	8.62000	103.32314				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.77703				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.49253				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.21716				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.48175				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.54583				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.98162				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	99.89149				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	99.82071				0.00	0	
Total TSP258 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 TSP258										0.00	0	
TSP258 On 11/05/2022 Spot Bond					0.00000	99.08426				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	97.24656				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	94.45391				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	94.23028				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.09701				0.00	0	100,000,00
Total TU1A11 SPOT										0.00	0	100,000,00
Total For TU1A11										0.00	0	100,000,00
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.67590				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.36338				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 04/03/2022 Spot Bond					0.00000	101.02894				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.94086				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.62713				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.54271				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.45829				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.39221				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.35418				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.16651				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.07742				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.18000	103.49643	10.18000	103.46804				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.24557				0.00	0	100,000,00
Total UU1A01 SPOT										0.00	0	100,000,00
Total For UU1A01										0.00	0	100,000,00
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.27371				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.26575				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.29561				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.28670				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.31353				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.34289			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.37132			0.00	0	
Total UU1C02 SPOT									0.00	0	
Total For UU1C02									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.77818			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.98505			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.05589			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.27298			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.31651			0.00	0	100,000,00
Total VKE16 SPOT									0.00	0	100,000,00
Total For VKE16									0.00	0	100,000,00
VKE17 On 27/08/2022 Spot Bond					0.00000	100.05671			0.00	0	50,000,00
Total VKE17 SPOT									0.00	0	50,000,00
Total For VKE17									0.00	0	50,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	100.01525			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.18756			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.58e+017	820,223,141,300	458,094,023,90
Total for SPOT :									2.58e+017	820,223,141,300	458,094,023,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									2.58e+017	820,223,148,887	458,095,120,62
Total Options									5 708 460.00	4,800	138,21
Grand Total:									2.58e+017	820,223,153,687	458,095,258,84