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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/03/2022

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			11.32090	77.04200	11.36403	76.81751			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.53442	78.09867	11.57926	77.87172			0.00	0	26
ES33	On	03/11/2022	Bond Future			11.73464	75.48044	11.78123	75.25072			0.00	0	
ES33	On	02/02/2023	Bond Future			11.92692	76.74124	11.97539	76.50826			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/05/2022	Bond Future			11.70499	75.78566	11.74806	75.52380			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			11.89759	76.82597	11.94232	76.56122			0.00	0	3,57
ES42	On	03/11/2022	Bond Future			12.07893	73.71171	12.12539	73.44365			0.00	0	
ES42	On	02/02/2023	Bond Future			12.24668	74.94575	12.29490	74.67383			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			159.81206	159.81206	159.79409	159.79409			0.00	0	5,48
I2025	On	04/08/2022	Bond Future			160.38106	160.38106	160.36425	160.36425			0.00	0	1,11
I2025	On	03/11/2022	Bond Future			162.77109	162.77109	162.75522	162.75522			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			163.81692	163.81692	163.80203	163.80203			0.00	0	
Total I2025 Future												0.00	0	6,61
Total For I2025												0.00	0	6,61
I2029	On	05/05/2022	Bond Future			116.98491	116.98491	117.15778	117.15778			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			118.58939	118.58939	118.76563	118.76563			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			119.12459	119.12459	119.30448	119.30448			0.00	0	
I2029	On	02/02/2023	Bond Future			121.10870	121.10870	121.29243	121.29243			0.00	0	
Total I2029 Future												0.00	0	4,56
Total For I2029												0.00	0	4,56
I2033	On	05/05/2022	Bond Future			111.81237	111.81237	111.63439	111.63439			0.00	0	2,74
I2033	On	04/08/2022	Bond Future			113.34593	113.34593	113.16642	113.16642			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			113.72079	113.72079	113.53945	113.53945			0.00	0	
I2033	On	02/02/2023	Bond Future			115.61482	115.61482	115.43121	115.43121			0.00	0	
Total I2033 Future												0.00	0	7,66
Total For I2033												0.00	0	7,66
I2038	On	05/05/2022	Bond Future			127.08390	127.08390	127.30598	127.30598			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			127.00121	127.00121	127.22753	127.22753			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			128.89437	128.89437	129.12490	129.12490			0.00	0	
I2038	On	02/02/2023	Bond Future			129.16857	129.16857	129.40386	129.40386			0.00	0	
Total I2038 Future												0.00	0	6,85
Total For I2038												0.00	0	6,85
I2046	On	05/05/2022	Bond Future			114.76076	114.76076	114.93534	114.93534			0.00	0	14,10
I2046	On	04/08/2022	Bond Future			116.33472	116.33472	116.51272	116.51272			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			116.13307	116.13307	116.31466	116.31466			0.00	0	
I2046	On	02/02/2023	Bond Future			118.06837	118.06837	118.25390	118.25390			0.00	0	
Total I2046 Future												0.00	0	17,07
Total For I2046												0.00	0	17,07
I2050	On	05/05/2022	Bond Future			118.48985	118.48985	118.47088	118.47088			2,369,797.00	20	8,66
I2050	On	04/08/2022	Bond Future			118.08439	118.08439	118.06610	118.06610			0.00	0	1,47
I2050	On	03/11/2022	Bond Future			119.84440	119.84440	119.82673	119.82673			0.00	0	
I2050	On	02/02/2023	Bond Future			119.76075	119.76075	119.74390	119.74390			0.00	0	
Total I2050 Future												2,369,797.00	20	10,11
Total For I2050												2,369,797.00	20	10,11
R186	On	05/05/2022	Bond Future			8.50726	111.49647	8.54607	111.34418		5.58	0.00	0	71,27
R186	On	04/08/2022	Bond Future			8.73321	107.71045	8.77463	107.55709		5.81	0.00	0	
R186	On	03/11/2022	Bond Future			8.93434	109.29230	8.97865	109.13752		5.54	0.00	0	
R186	On	02/02/2023	Bond Future			9.11346	105.79821	9.16107	105.64172		5.54	0.00	0	

Contract 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												0.00	0	71,25	
R186	On	05/05/2022	Bond Future	6.73	Call			0.18000	0.00018	0,140	5.64		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.64	Call			1,020.15000	1.02015	1,080,080	5.54		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			652.67000	0.65267	560,310	5.54		0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			1,816.00000	1.81600	1,912,510	5.66		0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			285.36000	0.28536	229,580	5.66		0.00	0	40
R186	On	05/05/2022	Bond Future	9.18	Call			2,585.19000	2.58519	2,704,660	5.81		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			426.69000	0.42669	450,540	5.41		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,357.25000	1.35725	1,228,810	5.41		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			440.17000	0.44017	464,900	5.41		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,331.11000	1.33111	1,203,550	5.41		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			482.06000	0.48206	509,520	5.42		0.00	0	40
R186	On	05/05/2022	Bond Future	7.48	Put			4,297.16000	4.29716	4,144,280	5.39		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			87.70000	0.08770	89,770	5.32		0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			2,739.36000	2.73936	2,589,140	5.32		0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			243.39000	0.24339	255,010	5.36		0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			1,850.33000	1.85033	1,709,660	5.36		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			413.62000	0.41362	436,610	5.40		0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			135.41000	0.13541	102,590	5.81		0.00	0	40
R186	On	05/05/2022	Bond Future	6.73	Put			7,425.57000	7.42557	7,273,240	5.64		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			4.83000	0.00483	4,420	5.46		0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			5,115.55000	5.11555	4,962,850	5.46		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			13.68000	0.01368	13,090	5.39		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			1,383.82000	1.38382	1,254,520	5.40		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			1,254.24000	1.25424	1,129,410	5.42		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,080.55000	4.08055	4,193,510	6.57		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			441.59000	0.44159	401,190	6.57		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			46.96000	0.04696	49,010	5.65		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,033.50000	7.03350	6,882,190	5.65		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			389.62000	0.38962	409,610	5.46		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,457.40000	3.45740	3,324,030	5.46		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			556.47000	0.55647	583,910	5.54		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,936.96000	2.93696	2,811,040	5.54		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			567.11000	0.56711	595,000	5.55		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,909.57000	2.90957	2,784,100	5.55		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			546.18000	0.54618	573,170	5.54		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,964.71000	2.96471	2,838,340	5.54		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,674.76000	2.67476	2,567,790	5.32		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			1,136.68000	1.13668	1,183,610	5.31		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	03/11/2022	Bond Future	8.53	Put		2,717.04000	2.71704	2,609,190	5.31	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,151.03000	1.15103	1,198,400	5.31	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,695.84000	2.69584	2,588,430	5.31	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,165.48000	1.16548	1,213,290	5.32	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		933.45000	0.93345	973,090	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		3,673.83000	3.67383	3,556,980	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		910.50000	0.91050	949,410	5.08	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		3,718.75000	3.71875	3,601,170	5.08	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		922.10000	0.92210	961,380	5.08	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		3,696.41000	3.69641	3,579,200	5.08	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											0.00	0	96,01
R197	On	05/05/2022	Bond Future			330.15300	330.15300	330.07337	330.07337		0.00	0	75
R197	On	04/08/2022	Bond Future			326.23735	326.23735	326.15955	326.15955		0.00	0	
R197	On	03/11/2022	Bond Future			331.10028	331.10028	331.02368	331.02368		0.00	0	
R197	On	02/02/2023	Bond Future			327.97908	327.97908	327.90409	327.90409		0.00	0	
Total R197 Future											0.00	0	75
Total For R197											0.00	0	75
R202	On	05/05/2022	Bond Future			246.90580	246.90580	247.79393	247.79393		0.00	0	6,31
R202	On	04/08/2022	Bond Future			245.80728	245.80728	246.70976	246.70976		0.00	0	9
R202	On	03/11/2022	Bond Future			249.47046	249.47046	250.38807	250.38807		0.00	0	
R202	On	02/02/2023	Bond Future			249.03762	249.03762	249.97251	249.97251		0.00	0	
Total R202 Future											0.00	0	6,46
Total For R202											0.00	0	6,46
R2023	On	05/05/2022	Bond Future			5.54464	103.20016	5.56982	103.18022	1.08	2,992,804.64	29	14,74
R2023	On	04/08/2022	Bond Future			5.64596	104.56538	5.68153	104.54590	0.76	0.00	0	2,38
R2023	On	03/11/2022	Bond Future			5.26372	102.22391	5.32444	102.20517	0.41	0.00	0	
Total R2023 Future											2,992,804.64	29	17,13
R2023	On	05/05/2022	Bond Future	6.29	Call		587.71000	0.58771	603,220	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		20.18000	0.02018	15,750	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		594.97000	0.59497	610,580	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		19.59000	0.01959	15,260	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		602.25000	0.60225	617,950	1.28	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		19.03000	0.01903	14,790	1.28	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		115.98000	0.11598	107,280	0.79	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		310.22000	0.31022	321,080	0.79	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		114.31000	0.11431	105,690	0.79	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		314.25000	0.31425	325,190	0.79	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	04/08/2022	Bond Future	6.05	Put			112.89000	0.11289	104,350	0.79	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			306.43000	0.30643	317,210	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			330.81000	0.33081	344,900	0.46	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			46.00000	0.04600	41,350	0.46	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			333.44000	0.33344	347,560	0.46	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			45.57000	0.04557	40,950	0.46	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			336.08000	0.33608	350,240	0.46	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			45.14000	0.04514	40,560	0.46	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												2,992,804.64	29	17,13
R2030	On	05/05/2022	Bond Future			9.73499	92.89267	9.77313	92.70132		8.31	0.00	0	70,5
R2030	On	04/08/2022	Bond Future			9.94222	90.13785	9.98211	89.94474		8.44	0.00	0	25,1
R2030	On	03/11/2022	Bond Future			10.12012	91.46253	10.16178	91.26729		8.11	0.00	0	
R2030	On	02/02/2023	Bond Future			10.28564	88.96260	10.32926	88.76483		8.17	0.00	0	
Total R2030 Future												0.00	0	95,7
R2030	On	05/05/2022	Bond Future	10.21	Put			298.47000	0.29847	236,610	8.49	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			6,090.21000	6.09021	6,275,120	9.53	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			17.44000	0.01744	11,000	9.53	0.00	0	1,8
R2030	On	05/05/2022	Bond Future	9.95	Call			1,520.85000	1.52085	1,611,160	8.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			317.80000	0.31780	253,210	8.47	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			2,414.90000	2.41490	2,543,030	8.48	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			308.01000	0.30801	244,790	8.48	0.00	0	2
R2030	On	05/05/2022	Bond Future	9.35	Call			257.09000	0.25709	270,060	7.81	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			6,842.25000	6.84225	6,650,660	7.69	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			2,453.96000	2.45396	2,583,450	8.49	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,491.20000	1.49120	1,337,400	7.99	0.00	0	5,0
R2030	On	05/05/2022	Bond Future	9.65	Call			719.71000	0.71971	763,830	8.03	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,339.32000	1.33932	1,192,090	8.03	0.00	0	5,0
R2030	On	05/05/2022	Bond Future	8.81	Call			18.23000	0.01823	17,770	7.65	0.00	0	2
R2030	On	05/05/2022	Bond Future	9.95	Put			640.18000	0.64018	539,140	8.27	0.00	0	1,0
R2030	On	05/05/2022	Bond Future	10.19	Call			2,376.06000	2.37606	2,502,820	8.47	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			28.36000	0.02836	28,120	7.64	0.00	0	1,8
R2030	On	05/05/2022	Bond Future	8.89	Put			4,594.37000	4.59437	4,402,780	7.64	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			108.08000	0.10808	111,530	7.70	0.00	0	7,5
R2030	On	05/05/2022	Bond Future	9.15	Put			3,300.00000	3.30000	3,112,100	7.70	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			2,409.14000	2.40914	2,230,760	7.81	0.00	0	1,0
R2030	On	05/05/2022	Bond Future	9.60	Call			618.43000	0.61843	655,980	7.99	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			0.00000	0.00000	0,000	7.76	0.00	0	2
R2030	On	05/05/2022	Bond Future	7.73	Put			11,016.65000	11.01665	10,825,300	7.76	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	8.14	Call			0.18000	0.00018	0,140	7.74	0.00	0		1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			8,675.50000	8.67550	8,484,110	7.74	0.00	0		
R2030	On	05/05/2022	Bond Future	8.47	Call			2.15000	0.00215	1,910	7.69	0.00	0		1,00
R2030	On	05/05/2022	Bond Future	8.81	Put			5,012.17000	5.01217	4,820,360	7.65	0.00	0		
R2030	On	04/08/2022	Bond Future	9.54	Call			898.94000	0.89894	944,210	8.14	0.00	0		
R2030	On	04/08/2022	Bond Future	9.54	Put			3,069.13000	3.06913	2,921,290	8.14	0.00	0		
R2030	On	04/08/2022	Bond Future	9.55	Call			915.57000	0.91557	961,530	8.15	0.00	0		
R2030	On	04/08/2022	Bond Future	9.55	Put			3,035.94000	3.03594	2,888,790	8.15	0.00	0		
R2030	On	04/08/2022	Bond Future	8.30	Call			49.63000	0.04963	52,140	8.00	0.00	0		80
R2030	On	04/08/2022	Bond Future	9.56	Put			3,002.98000	3.00298	2,856,540	8.15	0.00	0		
R2030	On	04/08/2022	Bond Future	10.95	Call			5,018.11000	5.01811	5,164,130	9.44	0.00	0		
R2030	On	04/08/2022	Bond Future	10.95	Put			490.40000	0.49040	443,310	9.44	0.00	0		80
R2030	On	04/08/2022	Bond Future	9.05	Call			310.89000	0.31089	328,630	7.80	0.00	0		80
R2030	On	04/08/2022	Bond Future	8.30	Put			8,672.07000	8.67207	8,481,470	8.00	0.00	0		
R2030	On	04/08/2022	Bond Future	9.05	Put			4,964.83000	4.96483	4,789,460	7.80	0.00	0		
R2030	On	04/08/2022	Bond Future	9.56	Call			932.40000	0.93240	979,070	8.15	0.00	0		
R2030	On	03/11/2022	Bond Future	10.09	Call			2,121.88000	2.12188	2,203,270	8.02	0.00	0		
R2030	On	03/11/2022	Bond Future	10.09	Put			2,458.62000	2.45862	2,344,770	8.02	0.00	0		
R2030	On	03/11/2022	Bond Future	10.10	Call			2,145.49000	2.14549	2,227,500	8.03	0.00	0		
R2030	On	03/11/2022	Bond Future	10.10	Put			2,435.22000	2.43522	2,321,990	8.03	0.00	0		
R2030	On	03/11/2022	Bond Future	10.08	Call			2,098.71000	2.09871	2,179,450	8.02	0.00	0		
R2030	On	03/11/2022	Bond Future	10.08	Put			2,482.49000	2.48249	2,367,990	8.02	0.00	0		
R2030	On	02/02/2023	Bond Future	10.00	Call			1,925.08000	1.92508	1,997,700	7.88	0.00	0		
R2030	On	02/02/2023	Bond Future	10.00	Put			3,431.78000	3.43178	3,306,630	7.88	0.00	0		
R2030	On	02/02/2023	Bond Future	9.20	Call			728.66000	0.72866	762,910	7.54	0.00	0		
R2030	On	02/02/2023	Bond Future	9.20	Put			6,033.26000	6.03326	5,869,740	7.54	0.00	0		
R2030	On	02/02/2023	Bond Future	9.66	Call			1,303.82000	1.30382	1,358,630	7.66	0.00	0		
R2030	On	02/02/2023	Bond Future	9.66	Put			4,400.51000	4.40051	4,257,550	7.66	0.00	0		10
R2030	On	02/02/2023	Bond Future	9.80	Call			1,542.65000	1.54265	1,604,670	7.75	0.00	0		
R2030	On	02/02/2023	Bond Future	9.80	Put			3,980.38000	3.98038	3,844,630	7.75	0.00	0		
R2030	On	02/02/2023	Bond Future	8.81	Call			422.12000	0.42212	443,420	7.52	0.00	0		10
R2030	On	02/02/2023	Bond Future	8.81	Put			7,651.27000	7.65127	7,474,800	7.52	0.00	0		
R2030	On	02/02/2023	Bond Future	9.99	Put			3,457.59000	3.45759	3,331,900	7.87	0.00	0		
R2030	On	02/02/2023	Bond Future	10.01	Call			1,945.33000	1.94533	2,018,490	7.89	0.00	0		
R2030	On	02/02/2023	Bond Future	10.01	Put			3,405.79000	3.40579	3,281,180	7.89	0.00	0		
R2030	On	02/02/2023	Bond Future	9.94	Call			1,805.10000	1.80510	1,874,510	7.84	0.00	0		
R2030	On	02/02/2023	Bond Future	9.94	Put			3,589.84000	3.58984	3,461,480	7.84	0.00	0		10
R2030	On	02/02/2023	Bond Future	9.99	Call			1,904.63000	1.90463	1,976,710	7.87	0.00	0		
Total R2030 Option												0.00	0	29,42	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2030												0.00	0	125,15
R2032	On	05/05/2022	Bond Future			10.09507	89.50762	10.13288	89.29281		9.63	16,648,417.32	186	141,27
R2032	On	04/08/2022	Bond Future			10.28147	90.71289	10.32078	90.49600		9.28	0.00	0	2,14
R2032	On	03/11/2022	Bond Future			10.45143	87.89299	10.49232	87.67355		9.35	0.00	0	
R2032	On	02/02/2023	Bond Future			10.60697	89.34101	10.64953	89.11861		8.98	0.00	0	
Total R2032 Future												16,648,417.32	186	143,41
R2032	On	05/05/2022	Bond Future	9.58	Call			149.86000	0.14986	156,170	8.78	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put			3,361.32000	3.36132	3,152,820	8.78	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			1,277.00000	1.27700	1,355,080	9.55	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.98	Call			4,730.43000	4.73043	4,918,480	10.72	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			80.56000	0.08056	57,120	10.80	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Put			760.88000	0.76088	643,920	9.68	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			5,029.16000	5.02916	5,221,140	10.82	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			77.94000	0.07794	55,110	10.82	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			5,730.62000	5.73062	5,929,910	11.05	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			48.67000	0.04867	33,150	11.05	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put			1,010.27000	1.01027	873,540	9.55	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call			1,646.11000	1.64611	1,743,960	9.68	0.00	0	95
R2032	On	05/05/2022	Bond Future	10.98	Put			95.03000	0.09503	68,270	10.72	0.00	0	95
R2032	On	05/05/2022	Bond Future	11.02	Call			4,929.42000	4.92942	5,120,150	10.79	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			83.29000	0.08329	59,210	10.79	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			4,979.26000	4.97926	5,170,630	10.80	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			2,256.08000	2.25608	2,119,690	9.02	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			276.50000	0.27650	294,300	8.12	0.00	0	1,30
R2032	On	04/08/2022	Bond Future	10.10	Put			2,614.66000	2.61466	2,467,030	8.87	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			88.59000	0.08859	94,130	8.24	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.20	Put			2,312.98000	2.31298	2,174,700	9.00	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			1,671.23000	1.67123	1,750,780	9.01	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			2,284.28000	2.28428	2,146,940	9.01	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			1,698.60000	1.69860	1,779,100	9.02	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			1,644.31000	1.64431	1,722,920	9.00	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put			7,968.12000	7.96812	7,756,770	8.24	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			5,549.65000	5.54965	5,350,560	8.12	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			629.86000	0.62986	666,850	8.38	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put			4,023.94000	4.02394	3,844,040	8.38	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call			1,387.21000	1.38721	1,456,470	8.87	0.00	0	1,30
R2032	On	04/08/2022	Bond Future	11.60	Call			7,006.91000	7.00691	7,188,450	10.74	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			323.00000	0.32300	287,650	10.74	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			8,314.68000	8.31468	8,506,400	11.14	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	11.89	Put			211.52000	0.21152	186,350	11.14	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			2,547.44000	2.54744	2,644,440	9.34	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,559.87000	2.55987	2,437,430	9.34	0.00	0	4%
R2032	On	03/11/2022	Bond Future	10.56	Call			2,748.31000	2.74831	2,850,390	9.40	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,386.71000	2.38671	2,269,350	9.40	0.00	0	1%
R2032	On	03/11/2022	Bond Future	10.66	Call			3,048.06000	3.04806	3,157,330	9.48	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			1,595.54000	1.59554	1,664,990	9.04	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			3,676.31000	3.67631	3,526,320	9.04	0.00	0	4%
R2032	On	03/11/2022	Bond Future	10.16	Call			1,707.82000	1.70782	1,780,840	9.08	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			3,512.75000	3.51275	3,366,330	9.08	0.00	0	1%
R2032	On	03/11/2022	Bond Future	10.21	Call			1,824.46000	1.82446	1,901,070	9.13	0.00	0	5%
R2032	On	03/11/2022	Bond Future	12.30	Put			423.04000	0.42304	390,640	11.58	0.00	0	7%
R2032	On	03/11/2022	Bond Future	9.36	Call			437.12000	0.43712	461,750	8.40	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			6,794.90000	6.79490	6,600,090	8.40	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			522.82000	0.52282	551,770	8.40	0.00	0	5%
R2032	On	03/11/2022	Bond Future	9.46	Put			6,294.92000	6.29492	6,104,430	8.40	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			1,204.98000	1.20498	1,261,270	8.85	0.00	0	7%
R2032	On	03/11/2022	Bond Future	10.66	Put			2,155.82000	2.15582	2,045,650	9.48	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			878.53000	0.87853	820,420	10.55	0.00	0	5%
R2032	On	03/11/2022	Bond Future	12.30	Call			9,429.49000	9.42949	9,616,530	11.58	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			4,344.38000	4.34438	4,181,230	8.85	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Call			398.74000	0.39874	421,390	8.40	0.00	0	1%
R2032	On	03/11/2022	Bond Future	9.31	Put			7,051.19000	7.05119	6,854,400	8.40	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			3,354.67000	3.35467	3,211,840	9.13	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			3,078.83000	3.07883	3,188,820	9.49	0.00	0	7%
R2032	On	03/11/2022	Bond Future	10.67	Put			2,133.77000	2.13377	2,024,320	9.49	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			6,307.68000	6.30768	6,469,010	10.55	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			3,638.86000	3.63886	3,502,240	8.74	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			2,294.98000	2.29498	2,381,390	8.75	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			4,353.65000	4.35365	4,202,630	8.57	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.22	Call			1,879.03000	1.87903	1,954,140	8.62	0.00	0	5%
R2032	On	02/02/2023	Bond Future	11.69	Put			1,211.49000	1.21149	1,146,960	9.86	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			6,995.97000	6.99597	7,159,770	10.04	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,071.14000	1.07114	1,012,540	10.04	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.39	Call			2,270.81000	2.27081	2,356,590	8.74	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put			7,908.63000	7.90863	7,713,750	8.16	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			677.34000	0.67734	711,290	8.19	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.40	Put			3,609.79000	3.60979	3,473,800	8.75	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			2,544.84000	2.54484	2,637,570	8.82	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,329.57000	3.32957	3,199,900	8.82	0.00	0	4%

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	02/02/2023	Bond Future	10.16	Call		1,749.18000	1.74918	1,820,560	8.57	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call		1,282.46000	1.28246	1,339,330	8.37	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.92	Put		5,201.71000	5.20171	5,036,180	8.37	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Put		4,158.75000	4.15875	4,011,460	8.62	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call		2,246.78000	2.24678	2,331,930	8.73	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		3,668.11000	3.66811	3,530,860	8.73	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call		530.77000	0.53077	558,290	8.16	0.00	0	4!
R2032	On	02/02/2023	Bond Future	12.75	Call		10,614.32000	10.61432	10,804,170	11.13	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put		522.34000	0.52234	489,790	11.13	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Call		2,995.48000	2.99548	3,098,880	8.93	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Put		2,888.78000	2.88878	2,769,780	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call		6,420.26000	6.42026	6,578,130	9.86	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Put		7,131.45000	7.13145	6,943,000	8.19	0.00	0	
Total R2032 Option											0.00	0	20,05
Total For R2032											16,648,417.32	186	163,50
R2035	On	05/05/2022	Bond Future			10.37709	91.17272	10.42495	90.86379	10.82	14,040,598.88	154	71,3!
R2035	On	04/08/2022	Bond Future			10.55763	92.36059	10.60735	92.04823	10.39	0.00	0	49,8!
R2035	On	03/11/2022	Bond Future			10.71365	89.25199	10.76520	88.93579	10.52	0.00	0	
R2035	On	02/02/2023	Bond Future			10.85644	90.76037	10.90995	90.43962	10.11	0.00	0	
Total R2035 Future											14,040,598.88	154	121,17
R2035	On	05/05/2022	Bond Future	10.72	Call		2,474.88000	2.47488	2,661,370	11.11	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put		603.54000	0.60354	481,100	11.11	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		2,948.34000	2.94834	3,156,320	11.28	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		7,446.09000	7.44609	7,743,080	12.70	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		31.52000	0.03152	19,580	12.70	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call		12,771.77000	12.77177	13,080,460	13.51	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		455.47000	0.45547	354,520	11.28	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		7,334.81000	7.33481	7,630,980	12.68	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		0.41000	0.00041	0,170	13.51	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		34.04000	0.03404	21,280	12.68	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		7,390.45000	7.39045	7,687,040	12.69	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		32.75000	0.03275	20,410	12.69	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		2,164.65000	2.16465	1,994,370	10.27	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call		2,646.44000	2.64644	2,799,410	10.36	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		1,944.53000	1.94453	1,785,140	10.36	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,681.98000	2.68198	2,836,310	10.37	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put		7,335.53000	7.33553	7,042,640	9.03	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		459.42000	0.45942	500,650	9.10	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		5,460.07000	5.46007	5,188,940	9.10	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	10.53	Call			2,012.77000	2.01277	2,139,750	10.15	0.00	0	40
R2035	On	04/08/2022	Bond Future	12.18	Put			252.05000	0.25205	217,930	12.56	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			2,368.91000	2.36891	2,510,990	10.27	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			4,286.34000	4.28634	4,490,330	10.86	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,095.95000	1.09595	987,580	10.86	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			9,369.26000	9.36926	9,647,500	12.56	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			2,499.38000	2.49938	2,314,000	10.15	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			1,918.14000	1.91814	1,760,110	10.37	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Call			201.06000	0.20106	220,530	9.03	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.74	Call			2,717.96000	2.71796	2,873,630	10.38	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			1,892.26000	1.89226	1,735,570	10.38	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Call			3,622.66000	3.62266	3,792,980	10.51	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			2,262.51000	2.26251	2,116,630	10.51	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.05	Call			3,840.12000	3.84012	4,016,540	10.56	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.05	Put			2,122.04000	2.12204	1,982,260	10.56	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			4,138.38000	4.13838	4,322,760	10.64	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			674.03000	0.67403	724,820	9.37	0.00	0	50
R2035	On	03/11/2022	Bond Future	9.82	Put			6,738.51000	6.73851	6,473,100	9.37	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			1,537.09000	1.53709	1,633,330	9.77	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put			4,450.22000	4.45022	4,230,260	9.77	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			2,258.85000	2.25885	2,384,370	10.11	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			404.89000	0.40489	366,830	12.86	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.14	Put			1,925.06000	1.92506	1,794,220	10.64	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			4,214.16000	4.21416	4,400,490	10.65	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			1,904.22000	1.90422	1,774,350	10.65	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			11,082.14000	11.08214	11,360,280	12.86	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			3,464.79000	3.46479	3,274,110	10.11	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.13	Put			1,946.35000	1.94635	1,814,530	10.64	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call			4,176.07000	4.17607	4,361,430	10.64	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			473.93000	0.47393	437,130	12.51	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.86	Call			3,206.27000	3.20627	3,354,400	10.01	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			3,505.63000	3.50563	3,333,010	10.01	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			3,236.77000	3.23677	3,385,800	10.02	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			3,476.08000	3.47608	3,304,360	10.02	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			3,267.40000	3.26740	3,417,340	10.02	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			3,446.72000	3.44672	3,275,910	10.02	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			856.02000	0.85602	912,850	9.21	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put			7,800.45000	7.80045	7,536,530	9.21	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			1,715.02000	1.71502	1,811,710	9.53	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			5,472.81000	5.47281	5,248,750	9.53	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	10.66	Call		2,622.21000	2.62221	2,751,950	9.85		0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call		3,810.52000	3.81052	3,975,740	10.15		0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put		2,978.92000	2.97892	2,823,390	10.15		0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call		3,843.60000	3.84360	4,009,700	10.15		0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put		2,953.05000	2.95305	2,798,400	10.15		0.00	0	50
R2035	On	02/02/2023	Bond Future	13.22	Call		12,851.72000	12.85172	13,135,670	12.51		0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put		4,134.97000	4.13497	3,943,960	9.85		0.00	0	50
Total R2035 Option											0.00	0	10,95	
Total For R2035											14,040,598.88	154	132,16	
R2037	On	05/05/2022	Bond Future			10.53964	87.20938	10.58743	86.89649	11.50		0.00	0	85,12
R2037	On	04/08/2022	Bond Future			10.71334	84.12767	10.76292	83.81135	11.64		0.00	0	52,42
R2037	On	03/11/2022	Bond Future			10.86198	85.36452	10.91330	85.04422	11.23		0.00	0	
R2037	On	02/02/2023	Bond Future			11.00073	82.51444	11.05392	82.18950	11.38		0.00	0	
Total R2037 Future											0.00	0	137,54	
R2037	On	05/05/2022	Bond Future	11.84	Put		28.83000	0.02883	17,750	13.46		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,544.60000	7.54460	7,845,660	13.44		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		31.13000	0.03113	19,300	13.44		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,600.25000	7.60025	7,901,690	13.45		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		29.96000	0.02996	18,510	13.45		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,655.88000	7.65588	7,957,690	13.46		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		903.48000	0.90348	809,000	12.23		0.00	0	0
R2037	On	04/08/2022	Bond Future	10.10	Call		602.12000	0.60212	654,230	10.21		0.00	0	0
R2037	On	04/08/2022	Bond Future	10.10	Put		4,980.89000	4.98089	4,716,680	10.21		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,726.01000	2.72601	2,883,490	11.51		0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		3,994.02000	3.99402	4,192,940	11.89		0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.89	Put		1,923.23000	1.92323	1,764,390	11.51		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,762.47000	2.76247	2,921,320	11.52		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		1,897.00000	1.89700	1,739,530	11.52		0.00	0	0
R2037	On	04/08/2022	Bond Future	11.21	Put		1,219.46000	1.21946	1,102,060	11.89		0.00	0	0
R2037	On	04/08/2022	Bond Future	11.42	Call		4,934.42000	4.93442	5,156,260	12.23		0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		7,507.78000	7.50778	7,770,950	13.25		0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		432.56000	0.43256	379,410	13.25		0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call		2,799.16000	2.79916	2,959,370	11.53		0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		1,871.07000	1.87107	1,714,960	11.53		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		1,943.39000	1.94339	1,813,100	11.57		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		4,339.55000	4.33955	4,527,670	11.54		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		1,983.40000	1.98340	1,851,220	11.54		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		4,379.18000	4.37918	4,568,250	11.55		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		1,963.42000	1.96342	1,832,190	11.55		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037	On	03/11/2022	Bond Future	11.32	Call		4,418.69000	4.41869	4,608,700	11.57		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		3,399.26000	3.39926	3,554,220	11.22		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		3,423.15000	3.42315	3,253,170	11.22		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		3,336.41000	3.33641	3,489,520	11.20		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		3,482.31000	3.48231	3,310,480	11.20		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		3,367.76000	3.36776	3,521,800	11.21		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3,452.62000	3.45262	3,281,720	11.21		0.00	0	
Total R2037 Option												0.00	0	2,25
Total For R2037												0.00	0	139,75
R2040	On	05/05/2022	Bond Future			10.63175	89.53120	10.68454	89.15725	12.11		0.00	0	62,13
R2040	On	04/08/2022	Bond Future			10.79914	86.23041	10.85392	85.85214	12.28		0.00	0	42,38
R2040	On	03/11/2022	Bond Future			10.94220	87.49824	10.99888	87.11514	11.85		0.00	0	
R2040	On	02/02/2023	Bond Future			11.07573	84.43315	11.13445	84.04440	12.04		0.00	0	
Total R2040 Future												0.00	0	104,52
R2040	On	05/05/2022	Bond Future	9.82	Call		32.55000	0.03255	35,390	10.72		0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		6,486.02000	6.48602	6,114,910	10.72		0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		37.20000	0.03720	22,750	14.26		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		8,114.79000	8.11479	8,474,740	14.27		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		35.85000	0.03585	21,850	14.27		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		14,412.49000	14.41249	14,786,280	15.15		0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,048.06000	1.04806	1,159,230	11.84		0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		1,862.61000	1.86261	1,599,830	11.84		0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		7,996.40000	7.99640	8,355,430	14.25		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		0.27000	0.00027	0,110	15.15		0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		38.60000	0.03860	23,680	14.25		0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		8,055.61000	8.05561	8,415,110	14.26		0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		178.54000	0.17854	198,820	10.69		0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		8,727.99000	8.72799	8,370,000	10.69		0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,962.50000	1.96250	2,107,550	11.87		0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		3,032.01000	3.03201	2,798,790	11.87		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		3,163.27000	3.16327	3,362,740	12.32		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		1,938.00000	1.93800	1,760,790	12.33		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,244.43000	3.24443	3,447,080	12.34		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		1,911.50000	1.91150	1,735,880	12.34		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		9,136.59000	9.13659	9,464,220	14.53		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		1,964.81000	1.96481	1,786,010	12.32		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		372.57000	0.37257	321,930	14.53		0.00	0	46
R2040	On	04/08/2022	Bond Future	11.04	Call		3,203.74000	3.20374	3,404,800	12.33		0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		4,657.69000	4.65769	4,887,070	12.00		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/11/2022	Bond Future	11.39	Put		2,085.95000	2.08595	1,932,230	12.00	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		4,699.28000	4.69928	4,929,820	12.01	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,063.40000	2.06340	1,910,840	12.01	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		4,741.27000	4.74127	4,972,960	12.02	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,041.32000	2.04132	1,889,910	12.02	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		3,756.60000	3.75660	3,554,670	11.93	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		3,593.58000	3.59358	3,778,190	11.91	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		3,821.32000	3.82132	3,617,180	11.91	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		3,627.47000	3.62747	3,813,180	11.92	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		3,789.00000	3.78900	3,585,960	11.92	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		3,661.19000	3.66119	3,848,010	11.93	0.00	0	
Total R2040 Option											0.00	0	4,9€
Total For R2040											0.00	0	109,5€
R2044	On	05/05/2022	Bond Future			10.64739	86.41564	10.71024	85.95911	12.78	0.00	0	69,6€
R2044	On	04/08/2022	Bond Future			10.80503	83.19808	10.87023	82.73617	12.97	0.00	0	22,5€
R2044	On	03/11/2022	Bond Future			10.93939	84.42143	11.00684	83.95338	12.51	0.00	0	
R2044	On	02/02/2023	Bond Future			11.06446	81.43087	11.13430	80.95577	12.73	0.00	0	
Total R2044 Future											0.00	0	92,2€
R2044	On	05/05/2022	Bond Future	11.91	Call		8,017.01000	8.01701	8,458,320	14.67	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		35.83000	0.03583	20,610	14.67	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		8,076.93000	8.07693	8,518,680	14.69	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		34.67000	0.03467	19,890	14.69	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		8,136.78000	8.13678	8,578,960	14.71	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		33.53000	0.03353	19,180	14.71	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		1,856.59000	1.85659	1,655,860	13.11	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,366.76000	3.36676	3,624,120	13.08	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		1,909.12000	1.90912	1,704,570	13.08	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,408.85000	3.40885	3,668,120	13.09	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		1,882.79000	1.88279	1,680,150	13.09	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,450.97000	3.45097	3,712,150	13.11	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,755.02000	4.75502	5,041,300	12.68	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,112.66000	2.11266	1,930,890	12.68	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,797.51000	4.79751	5,085,190	12.69	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,089.80000	2.08980	1,909,430	12.69	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		4,712.66000	4.71266	4,997,540	12.67	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,135.74000	2.13574	1,952,570	12.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		3,760.77000	3.76077	3,521,700	12.63	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		3,834.46000	3.83446	4,071,830	12.64	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		3,728.29000	3.72829	3,490,560	12.64	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/02/2023	Bond Future	11.16	Call			3,869.72000	3.86972	4,108,440	12.65	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			3,696.04000	3.69604	3,459,660	12.65	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			3,799.34000	3.79934	4,035,370	12.63	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												0.00	0	92,22
R2048	On	05/05/2022	Bond Future			10.58850	85.50955	10.64107	85.11379		13.25	8,208,916.80	96	193,47
R2048	On	04/08/2022	Bond Future			10.73872	86.62307	10.79323	86.22275		12.77	0.00	0	6,55
R2048	On	03/11/2022	Bond Future			10.86767	83.49275	10.92406	83.08717		12.98	0.00	0	
R2048	On	02/02/2023	Bond Future			10.98504	84.90454	11.04338	84.49294		12.52	0.00	0	
Total R2048 Future												8,208,916.80	96	200,00
R2048	On	05/05/2022	Bond Future	11.81	Put			45.57000	0.04557	28,170	15.49	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call			7,947.83000	7.94783	8,325,060	15.47	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			49.04000	0.04904	30,510	15.47	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call			8,008.98000	8.00898	8,386,780	15.48	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put			47.28000	0.04728	29,320	15.48	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call			8,070.10000	8.07010	8,448,460	15.49	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			1,968.41000	1.96841	1,784,290	12.76	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call			201.43000	0.20143	224,700	11.10	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			8,920.19000	8.92019	8,543,140	11.10	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			793.09000	0.79309	870,340	11.38	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.98	Call			3,342.94000	3.34294	3,557,420	12.74	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Put			5,337.57000	5.33757	5,014,500	11.38	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			1,272.67000	1.27267	1,383,240	11.78	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			4,237.80000	4.23780	3,948,050	11.78	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			1,996.45000	1.99645	1,810,610	12.74	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			3,385.91000	3.38591	3,602,110	12.76	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			3,429.32000	3.42932	3,647,210	12.77	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			1,940.91000	1.94091	1,758,480	12.77	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			3,006.62000	3.00662	3,207,200	12.63	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			2,232.16000	2.23216	2,032,420	12.63	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			2,206.43000	2.20643	2,044,820	13.38	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			4,869.46000	4.86946	5,111,030	13.35	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			2,252.50000	2.25250	2,088,490	13.35	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			4,914.03000	4.91403	5,156,800	13.36	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			2,229.47000	2.22947	2,066,660	13.36	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			4,958.49000	4.95849	5,202,460	13.38	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			3,796.81000	3.79681	3,587,390	12.35	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			3,950.05000	3.95005	4,153,420	12.35	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			3,763.44000	3.76344	3,555,210	12.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/02/2023	Bond Future	11.08	Call		3,986.85000	3.98685	4,191,400	12.36	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		3,730.34000	3.73034	3,523,290	12.36	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		3,913.40000	3.91340	4,115,580	12.35	0.00	0	
Total R2048 Option											0.00	0	3,46
Total For R2048											8,208,916.80	96	203,46
R209	On	05/05/2022	Bond Future			10.34573	70.83217	10.38815	70.59138	12.11	0.00	0	20,4
R209	On	04/08/2022	Bond Future			10.49984	71.78594	10.54368	71.54254	11.68	0.00	0	1,5
R209	On	03/11/2022	Bond Future			10.63915	69.69459	10.68446	69.44808	11.79	0.00	0	2,7
R209	On	02/02/2023	Bond Future			10.76562	70.84258	10.81244	70.59256	11.37	0.00	0	
Total R209 Future											0.00	0	24,71
R209	On	05/05/2022	Bond Future	11.45	Call		5,712.81000	5.71281	5,937,980	13.97	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		46.66000	0.04666	31,040	13.97	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		8,351.56000	8.35156	8,590,020	14.60	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		5.20000	0.00520	2,870	14.60	0.00	0	12,0
R209	On	05/05/2022	Bond Future	10.75	Call		2,431.34000	2.43134	2,585,730	12.49	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		423.76000	0.42376	337,360	12.49	0.00	0	1,0
R209	On	05/05/2022	Bond Future	11.43	Call		5,615.46000	5.61546	5,839,730	13.92	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		49.90000	0.04990	33,380	13.92	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,664.14000	5.66414	5,888,860	13.95	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		48.26000	0.04826	32,190	13.95	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		1,552.55000	1.55255	1,370,470	11.74	0.00	0	11,00
R209	On	05/05/2022	Bond Future	9.50	Call		20.57000	0.02057	20,980	10.64	0.00	0	2,9
R209	On	05/05/2022	Bond Future	9.50	Put		5,313.76000	5.31376	5,073,380	10.64	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		94.50000	0.09450	99,910	10.93	0.00	0	8,5
R209	On	05/05/2022	Bond Future	9.75	Put		3,842.90000	3.84290	3,607,520	10.93	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		764.07000	0.76407	822,780	11.74	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,068.58000	2.06858	2,177,540	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		1,867.83000	1.86783	1,733,390	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,098.45000	2.09845	2,208,490	11.49	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		1,842.58000	1.84258	1,709,220	11.49	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,038.92000	2.03892	2,146,790	11.46	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		1,893.36000	1.89336	1,757,830	11.46	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		370.52000	0.37052	395,970	10.49	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		221.26000	0.22126	237,180	10.49	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Put		1,822.30000	1.82230	1,713,930	12.05	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.01	Call		3,538.72000	3.53872	3,677,630	12.06	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		1,803.29000	1.80329	1,695,690	12.06	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,572.43000	3.57243	3,712,100	12.08	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,784.67000	1.78467	1,677,830	12.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	9.25	Put		8,659.71000	8.65971	8,429,120	10.49	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		7,239.46000	7.23946	7,018,400	10.49	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		962.84000	0.96284	1,019,010	10.87	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		4,821.51000	4.82151	4,631,170	10.87	0.00	0	6,00
R209	On	03/11/2022	Bond Future	10.50	Call		2,043.00000	2.04300	2,140,000	11.54	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		3,054.31000	3.05431	2,904,800	11.54	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,606.26000	3.60626	3,746,690	12.09	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,766.22000	1.76622	1,660,140	12.09	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		5,320.00000	5.32000	5,491,960	12.82	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,086.37000	1.08637	1,011,820	12.82	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		3,505.34000	3.50534	3,643,480	12.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		2,840.51000	2.84051	2,956,020	11.19	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,013.61000	3.01361	2,879,100	11.19	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		2,867.78000	2.86778	2,984,020	11.20	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		2,987.45000	2.98745	2,853,670	11.20	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		2,895.18000	2.89518	3,012,130	11.21	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		2,961.49000	2.96149	2,828,420	11.21	0.00	0	
Total R209 Option											0.00	0	53,60
Total For R209											0.00	0	78,31
R210	On	05/05/2022	Bond Future			218.40159	218.40159	218.37434	218.37434		5,023,236.57	23	1,00
R210	On	04/08/2022	Bond Future			221.39695	221.39695	221.37126	221.37126		0.00	0	20
R210	On	03/11/2022	Bond Future			221.76222	221.76222	221.73780	221.73780		0.00	0	
R210	On	02/02/2023	Bond Future			225.45661	225.45661	225.43351	225.43351		0.00	0	
Total R210 Future											5,023,236.57	23	1,30
Total For R210											5,023,236.57	23	1,30
R213	On	05/05/2022	Bond Future			9.97893	84.14049	10.01175	83.97293	9.37	0.00	0	25,00
R213	On	04/08/2022	Bond Future			10.17435	85.23794	10.20851	85.06883	9.06	0.00	0	
R213	On	03/11/2022	Bond Future			10.34391	82.96976	10.37943	82.79882	9.07	0.00	0	
R213	On	02/02/2023	Bond Future			10.49885	84.36998	10.53584	84.19689	8.73	0.00	0	
Total R213 Future											0.00	0	25,00
R213	On	05/05/2022	Bond Future	10.63	Call		3,249.93000	3.24993	3,378,390	9.81	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		173.47000	0.17347	134,370	9.81	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		3,293.02000	3.29302	3,422,390	9.83	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		168.02000	0.16802	129,830	9.83	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		3,336.22000	3.33622	3,466,490	9.84	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		162.73000	0.16273	125,440	9.84	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,743.43000	2.74343	2,618,190	8.75	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,118.13000	1.11813	1,162,640	8.76	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,712.43000	2.71243	2,587,830	8.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	04/08/2022	Bond Future	9.90	Call		1,138.02000	1.13802	1,183,190	8.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,681.67000	2.68167	2,557,730	8.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,098.43000	1.09843	1,142,300	8.75	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,273.31000	2.27331	2,176,720	9.00	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		1,427.70000	1.42770	1,478,860	8.69	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,376.65000	3.37665	3,256,870	8.69	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		1,868.76000	1.86876	1,931,380	8.85	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		2,785.73000	2.78573	2,677,410	8.85	0.00	0	40
R213	On	03/11/2022	Bond Future	10.37	Call		2,296.64000	2.29664	2,369,310	8.98	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,341.98000	2.34198	2,243,710	8.98	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		360.97000	0.36097	376,690	8.31	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		6,658.77000	6.65877	6,503,550	8.31	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		400.97000	0.40097	418,340	8.30	0.00	0	40
R213	On	03/11/2022	Bond Future	9.19	Put		6,382.50000	6.38250	6,228,930	8.30	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		1,168.33000	1.16833	1,212,160	8.57	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,321.48000	2.32148	2,394,710	8.99	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,318.74000	2.31874	2,221,030	8.99	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,346.72000	2.34672	2,420,510	9.00	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,295.94000	2.29594	2,198,790	9.00	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,372.10000	2.37210	2,446,450	9.00	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		3,814.43000	3.81443	3,687,320	8.57	0.00	0	40
R213	On	02/02/2023	Bond Future	10.23	Call		1,974.50000	1.97450	2,037,190	8.39	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,419.89000	3.41989	3,309,490	8.39	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		2,236.89000	2.23689	2,305,340	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,111.29000	3.11129	3,006,650	8.47	0.00	0	40
R213	On	02/02/2023	Bond Future	9.16	Call		494.43000	0.49443	514,780	7.98	0.00	0	40
R213	On	02/02/2023	Bond Future	9.16	Put		7,260.98000	7.26098	7,108,240	7.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,537.48000	1.53748	1,589,790	8.23	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,042.87000	4.04287	3,922,090	8.23	0.00	0	40
R213	On	02/02/2023	Bond Future	10.21	Call		1,932.07000	1.93207	1,993,810	8.37	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,473.12000	3.47312	3,361,770	8.37	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,446.27000	3.44627	3,335,400	8.38	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		2,421.55000	2.42155	2,493,850	8.52	0.00	0	90
R213	On	02/02/2023	Bond Future	10.43	Put		2,918.07000	2.91807	2,817,280	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		7,999.56000	7.99956	8,137,190	10.18	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		676.91000	0.67691	641,450	10.18	0.00	0	90
R213	On	02/02/2023	Bond Future	10.22	Call		1,953.07000	1.95307	2,015,290	8.38	0.00	0	
Total R213 Option											0.00	0	5,320
Total For R213											0.00	0	30,400

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		10.61472	68.01191	10.65711	67.76103		13.23	49,648,694.30	730	15,36
R214	On	04/08/2022	Bond Future		10.76750	68.89748	10.81134	68.64383		12.77	0.00	0	1,36
R214	On	03/11/2022	Bond Future		10.89894	66.63985	10.94419	66.38299		12.97	0.00	0	
R214	On	02/02/2023	Bond Future		11.01864	67.76652	11.06536	67.50595		12.52	0.00	0	
Total R214 Future											49,648,694.30	730	16,66
R214	On	05/05/2022	Bond Future	11.73	Call		5,940.94000	5.94094	6,174,810	15.34	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		51.48000	0.05148	34,470	15.34	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,990.27000	5.99027	6,224,600	15.37	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		49.84000	0.04984	33,290	15.37	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		6,039.59000	6.03959	6,274,360	15.39	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		48.26000	0.04826	32,150	15.39	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,599.50000	2.59950	2,727,820	12.74	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		1,637.63000	1.63763	1,512,300	12.74	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,633.14000	2.63314	2,762,560	12.76	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		1,614.92000	1.61492	1,490,690	12.76	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,565.89000	2.56589	2,693,120	12.73	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		1,660.43000	1.66043	1,534,010	12.73	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		1,710.20000	1.71020	1,604,610	13.07	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,926.60000	3.92660	4,078,660	13.08	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		1,691.41000	1.69141	1,586,610	13.08	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,961.56000	3.96156	4,114,410	13.09	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		1,672.80000	1.67280	1,568,790	13.09	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,891.76000	3.89176	4,043,030	13.07	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		3,096.52000	3.09652	3,220,080	12.35	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,070.73000	3.07073	2,933,720	12.35	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		3,125.41000	3.12541	3,249,710	12.36	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,044.10000	3.04410	2,907,830	12.36	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		3,154.67000	3.15467	3,279,720	12.37	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,017.90000	3.01790	2,882,380	12.37	0.00	0	
Total R214 Option											0.00	0	
Total For R214											49,648,694.30	730	16,66
Total for Bond											98,932,465.51	1,238	1,270,86
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	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2048									0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	
Total R209 Future									0.00	0	
Total For R209									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future									0.00	0	
Total For R209/R186									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 05/05/2022 GOVI			828.11100	828.11100	825.39500	825.39500			0.00	0	98
GOVI On 04/08/2022 GOVI			839.13000	839.13000	836.40000	836.40000			0.00	0	
GOVI On 03/11/2022 GOVI			851.53500	851.53500	848.78400	848.78400			0.00	0	
GOVI On 02/02/2023 GOVI			865.49700	865.49700	862.71900	862.71900			0.00	0	
Total GOVI Future									0.00	0	98
GOVI On 05/05/2022 GOVI	788.23	Call			371,650.00000	37.16500	398,810,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/05/2022	GOVI	788.24	Call		371,550.00000	37.15500	398,710,000		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		371,450.00000	37.14500	398,610,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		171,400.00000	17.14000	198,700,000		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		171,300.00000	17.13000	198,600,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		171,200.00000	17.12000	198,500,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		283,740.00000	28.37400	311,250,000		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		283,640.00000	28.36400	311,150,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		283,540.00000	28.35400	311,050,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		118,990.00000	11.89900	146,770,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		118,890.00000	11.88900	146,670,000		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		118,790.00000	11.87900	146,570,000		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			809.94400	809.94400	808.68000	808.68000		0.00	0	
AL37	On	04/08/2022	Index Future			820.72100	820.72100	819.46200	819.46200		0.00	0	
AL37	On	03/11/2022	Index Future			832.85500	832.85500	831.59500	831.59500		0.00	0	
AL37	On	02/02/2023	Index Future			846.51000	846.51000	845.24800	845.24800		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/05/2022	Index Future			939.00100	939.00100	936.71700	936.71700		0.00	0	
AL7T	On	04/08/2022	Index Future			951.49500	951.49500	949.20600	949.20600		0.00	0	
AL7T	On	03/11/2022	Index Future			965.56200	965.56200	963.26000	963.26000		0.00	0	
AL7T	On	02/02/2023	Index Future			981.39300	981.39300	979.07400	979.07400		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/05/2022	Index Future			839.62200	839.62200	836.89700	836.89700		0.00	0	1€
ALBI	On	04/08/2022	Index Future			850.79400	850.79400	848.05500	848.05500		0.00	0	€

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/11/2022	Index Future			863.37200	863.37200	860.61100	860.61100			0.00	0	
ALBI	On	02/02/2023	Index Future			877.52800	877.52800	874.74000	874.74000			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	05/05/2022	Index Future			312.12700	312.12700	312.26900	312.26900			0.00	0	45
IGOV	On	04/08/2022	Index Future			316.35700	316.35700	316.51000	316.51000			0.00	0	
IGOV	On	03/11/2022	Index Future			321.11000	321.11000	321.27200	321.27200			0.00	0	
IGOV	On	02/02/2023	Index Future			326.44900	326.44900	326.62000	326.62000			0.00	0	
Total IGOV Future												0.00	0	45
Total For IGOV												0.00	0	45
Total for Index												0.00	0	72
JIBAR F	On	20/04/2022	Jibar Future			4.47500	95.52500	4.48500	95.51500			0.00	0	
JIBAR F	On	18/05/2022	Jibar Future			4.56000	95.44000	4.56000	95.44000			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			5.02500	94.97500	5.01500	94.98500			0.00	0	
JIBAR F	On	20/07/2022	Jibar Future			5.12000	94.88000	5.10000	94.90000			0.00	0	
JIBAR F	On	17/08/2022	Jibar Future			5.56000	94.44000	5.54000	94.46000			0.00	0	
JIBAR F	On	21/09/2022	Jibar Future			5.64500	94.35500	5.62500	94.37500			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			6.44000	93.56000	6.37000	93.63000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			6.77500	93.22500	6.69500	93.30500			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			7.01000	92.99000	6.93000	93.07000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			7.18500	92.81500	7.09500	92.90500			0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			7.24500	92.75500	7.15500	92.84500			0.00	0	
JIBAR F	On	20/03/2024	Jibar Future			7.42500	92.57500	7.37500	92.62500			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 :												98,932,465.51	1,238	1,272,78
ABCPI3	On	07/12/2023	Spot Bond			2.27800	322.77901	2.27800	322.70020			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	100.23968			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	101.73777			0.00	0	
Total ABF003 SPOT												0.00	0	
Total For ABF003												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.65000	102.38408	9.65000	102.35757				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.13500	92.09953	11.13500	92.07212				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.49037				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.20823				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.74080				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.18779				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.99242				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.61969				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.16362				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	100.55127				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.56074				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	104.52267				0.00	0	
Total ABFN26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.91110				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.08080				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.95037				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.05477				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.71384				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.17142				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.64567				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.04310				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.94195				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.38579				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.40124				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.50237				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.82467				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.01698				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.04563				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.06615				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.08124				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.59145				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.47182				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.20445				0.00	0	180,000,00
Total ABFN49 SPOT										0.00	0	180,000,00
Total For ABFN49										0.00	0	180,000,00
ABFN5: On 30/03/2026 Spot Bond					0.00000	99.96574				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.04683				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	99.83139				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.62376				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.64524				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.66320				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.38912				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.30926				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.57772				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			830,000,000,000.00	8,300,000,000	23,000,000,000	
Total ABJ04 SPOT									10,000,000,000,000.00	8,300,000,000	23,000,000,000	
Total For ABJ04									10,000,000,000,000.00	8,300,000,000	23,000,000,000	
ABJ05 On 30/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	15,000,000,000	37,000,000,000	
Total ABJ05 SPOT									10,000,000,000,000.00	15,000,000,000	37,000,000,000	
Total For ABJ05									10,000,000,000,000.00	15,000,000,000	37,000,000,000	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.16035				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.90000	6.90000	6.90000	147.97982				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	33.58654	100.00000	33.50651				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.65000	2.65000	2.65000	157.61988				0.00	0	
Total ABN61 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.58000	3.58000	3.58000	208.16924				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.44000	4.44000	4.44000	235.20346				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.08500	7.08500	7.08500	101.20406				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.41000	8.41000	8.41000	110.84599				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.52500	104.14387	5.52500	104.12821				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.61500	106.23246	5.61500	106.21622				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.10000	111.06879	8.10000	111.04443				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.82000	111.99453	8.82000	111.96783				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.05500	105.43573	6.05500	105.41865				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.19000	102.70505	8.19000	102.68265				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	11.67572	100.00000	11.65002				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.61800	326.19563	1.61800	326.12186				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.28500	11.28500	11.28500	101.65137				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.13898				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.13468				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.97968				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.13454				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.13454				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.13825				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.13825				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	162.47841				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	164.64014				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.12764				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI02 On 11/09/2023 Spot Bond					0.00000	101.12511				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.66098				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.88986				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.77833				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.55212				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.65990				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	105.63214				0.00	19,200,000	6,400,000
Total AGT01 SPOT										0.00	19,200,000	6,400,000
Total For AGT01										0.00	19,200,000	6,400,000
AGT02 On 28/11/2024 Spot Bond					0.00000	105.28577				0.00	117,600,000	30,200,000
Total AGT02 SPOT										0.00	117,600,000	30,200,000
Total For AGT02										0.00	117,600,000	30,200,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.26601				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.97570				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.02987				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.06851				0.00	0	
Total AH2A21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.71000	98.06377	8.71000	98.04068				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.12666				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.32043				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.56248				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.89409				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.57936				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.77500	105.06591	6.77500	105.04658				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.54415				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.60953				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.64974				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.18749				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.65176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.01539				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.60944				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.64963				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.93030				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.71737				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.56923				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.62954				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.61446				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.66971				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.65063				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.01027				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7D On 21/08/2025 Spot Bond					0.00000	100.96029				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.77500	108.84215	7.77500	108.81934				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.21300	105.11438	8.21300	105.09101				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.00000	93.10872	12.00000	93.07875				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.61000	190.25139	5.61000	190.18784				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.53778				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.02859				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.03606				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.30988				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.15619				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.64716				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.01846				0.00	0	
Total APF16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF16										0.00	0	
ASN02: On 07/12/2033 Spot Bond			4.79000	250.28906	4.79000	250.21101				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.29000	217.55817	5.29000	217.48742				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.45000	198.56004	4.45000	198.49993				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.14955				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	99.99994				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.88000	114.51013	4.88000	114.47406				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.11661				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.11839				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.12927				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.54696				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.45588				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.14913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.11432				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.70282				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.62331				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.60752				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.27144				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.02743				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.12634				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.32013				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.23500	4.23500	4.23500	109.77547				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.01500	5.01500	5.01500	100.89027				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.11954				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32: On 20/06/2024 Spot Bond					0.00000	100.13668				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.82477				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.51273				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.99000	112.95182	4.99000	112.91589				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.12846				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.11655				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.11616				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.12305				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.12305				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.49298				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.14791				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.12063				0.00	0	
Total ASN373 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.12517				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.10919				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.23927				0.00	900,000,000	450,000,000
Total ASN383 SPOT										0.00	900,000,000	450,000,000
Total For ASN383										0.00	900,000,000	450,000,000
ASN38 On 15/03/2023 Spot Bond					0.00000	100.23927				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.46862				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.12171				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.56091				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.20321				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.12084				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.14245				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2022 Spot Bond					0.00000	100.35478				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.14213				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN441 On 22/06/2023 Spot Bond					0.00000	100.11208				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.11561				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.15275				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	100.61208				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.48914				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.02504				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.03488				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	101.48186				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN470 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.86936				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.83350				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 31/07/2023 Spot Bond					0.00000	100.97186				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.91739				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.28731				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	110.85900				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.84791				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.86028				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.22608				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.22608				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.45249				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.10500	98.37302	10.10500	98.34639				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.28500	98.07382	9.28500	98.04936				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.83500	96.80220	9.83500	96.77668				0.00	0	
Total ASN510 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.83500	96.80220	9.83500	96.77668				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	101.46383	9.10000	101.43929				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.76843	11.05000	101.73820				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.76057	11.00000	101.73048				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.68190	10.50000	101.65316				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.68190	10.50000	101.65316				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	99.90934				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.93757				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.77742				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.69764	10.60000	101.66863				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.87399	10.47000	101.64852				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.68977	10.55000	101.66090				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	102.88211				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	101.07496				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.42650				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN570 On 13/02/2023 Spot Bond					0.00000	99.91745				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.11658				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN580 On 13/02/2023 Spot Bond					0.00000	100.23713				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	100.81752				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	100.50443				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN590 On 31/01/2023 Spot Bond			9.22000	101.47995	9.22000	101.45468				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	99.81379				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	101.13320				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60(On 24/04/2023 Spot Bond					0.00000	100.90183				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	101.01476				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	100.60175				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	99.49737				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	101.13494				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2022 Spot Bond					0.00000	100.02668				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	100.97260				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61(On 21/12/2026 Spot Bond					0.00000	100.12990				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61(On 28/02/2024 Spot Bond					0.00000	100.75328				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61(On 11/05/2023 Spot Bond					0.00000	100.99874				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62(On 21/12/2026 Spot Bond					0.00000	100.12278				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62(On 28/02/2024 Spot Bond					0.00000	100.62988				0.00	0	
Total ASN627 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.91430				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.14035				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.15431				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.42964				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.09761				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.29398				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	99.85464				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	99.97992				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.51116				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.66512				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	99.91215				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.01719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.14765				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.15409				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.55874				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.22386				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.97946				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.92814				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.07679				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.29225				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.06422				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.13258				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.13366				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN70: On 20/06/2024 Spot Bond					0.00000	100.11872				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.84593				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.99360				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.71519				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	99.97964				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.33172				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	99.99996				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	99.99988				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.27451				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	101.13150				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.39848				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.04046				0.00	0	
Total ASN735 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN735										0.00	0	
ASN73 On 28/02/2026 Spot Bond					0.00000	100.57340				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73 On 31/03/2026 Spot Bond					0.00000	99.97991				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.12720				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.12935				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	100.84730				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	100.98490				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.44544				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76 On 21/12/2026 Spot Bond					0.00000	100.16389				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77 On 21/12/2026 Spot Bond					0.00000	100.15437				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77 On 29/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77 On 05/04/2022 Spot Bond					0.00000	101.14884				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77 On 11/04/2022 Spot Bond					0.00000	101.14396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	101.11725				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	101.08046				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78(On 13/04/2022 Spot Bond					0.00000	101.08107				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78(On 21/12/2026 Spot Bond			9.53884	9.53884	9.53884	106.41592				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78(On 19/04/2022 Spot Bond					0.00000	100.98614				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN78(On 25/04/2022 Spot Bond					0.00000	100.91570				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78(On 28/04/2022 Spot Bond					0.00000	100.91216				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78(On 28/04/2022 Spot Bond					0.00000	100.92052				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79(On 28/04/2022 Spot Bond					0.00000	100.92052				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN79(On 15/03/2025 Spot Bond					0.00000	100.33180				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79(On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	100.69812				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN79 On 06/06/2022 Spot Bond					0.00000	100.38592				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN80 On 08/06/2022 Spot Bond					0.00000	100.29233				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80 On 31/07/2027 Spot Bond					0.00000	100.38358				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80 On 31/01/2027 Spot Bond					0.00000	100.28392				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80 On 31/01/2030 Spot Bond					0.00000	100.26687				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80 On 15/03/2023 Spot Bond					0.00000	100.27310				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80 On 21/12/2026 Spot Bond					0.00000	100.21682				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.08278				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.43792				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.57295				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.99997				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.99500	101.64136	6.99500	101.62216				0.00	0	
Total BAW33 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 BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.82304				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.45343				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	99.97940				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.97660				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.97500	8.97500	8.97500	102.05203				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.89500	11.89500	11.89500	100.85472				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.90579				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.40503				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.86124				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	99.86189				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.80339				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.11782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.68763				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.65539				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.97541				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	99.97536				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.11288				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	99.97572				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	99.97445				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.04293				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.15367				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.13690				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.56613				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA9(On 30/06/2024 Spot Bond					0.00000	100.15454				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9(On 30/06/2023 Spot Bond					0.00000	99.97742				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	99.97632				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	99.97702				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	99.97107				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	100.29976				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1(On 30/09/2024 Spot Bond					0.00000	99.97072				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1(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	
BAYB1(On 30/09/2022 Spot Bond					0.00000	99.97186				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1(On 30/09/2022 Spot Bond					0.00000	100.23390				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2(On 30/06/2023 Spot Bond					0.00000	99.97073				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2(On 30/09/2024 Spot Bond					0.00000	99.97142				0.00	0	
Total BAYB21 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 BAYB21										0.00	0	
BD030 On 18/04/2028 Spot Bond			8.84000	8.84000	8.84000	100.30830				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.95816				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.77233				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.37224				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.72542				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.27246				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.56232				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.33815				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.84432				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	80.72384				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.76500	102.50318	7.76500	102.48209				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.55630				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.71250				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.92666				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.75361				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.70401				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.10641				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.35118				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.03736				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.51500	108.27526	6.51500	108.25608				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.27566				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.92876				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.19861				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID15 On 28/10/2024 Spot Bond					0.00000	101.01054				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.07434				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.37900				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.80800				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	93.23500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.58500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	50.25300				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BNPP1 On 10/05/2022 Spot Bond					0.00000	100.68607				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1 On 23/05/2022 Spot Bond					0.00000	100.47466				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1 On 03/06/2022 Spot Bond					0.00000	100.37852				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.99002				0.00	0	
Total BPPF13 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 BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.73426				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.31337				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.84755				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.57993				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	101.07478				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.35437				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.81763				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.84761				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.56638				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.73704				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.75016				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.01647				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.77862				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.22326				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.82366				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.33500	108.21072	8.33500	108.18644				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.58500	109.40905	8.58500	109.38379				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.18500	105.48932	9.18500	105.46357				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.60500	10.60500	10.60500	100.96182				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.28182				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.65150				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.69589				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR50 On 23/10/2023 Spot Bond					0.00000	101.42083				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.50918				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.25964	4.77000	107.47100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.62600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.83298				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.57500	105.66119	7.57500	105.63984				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	107.96580	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	101.12417				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.06772				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.99553				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.56384	10.98000	99.53491				0.00	0	
Total CLN379 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 CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	111.90100				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	112.79985	6.50000	113.97400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	105.12700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.12631				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.74936				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.74338				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.35000	146.54771	5.35000	146.49969				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.79000	144.82705	5.79000	144.77787				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.72012				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 28/07/2022 Spot Bond			6.77500	102.31503	6.77500	102.29645				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.14782				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.52974				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			7.17500	107.07172	7.17500	107.05122				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.03828				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	101.32368				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.39820				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.92527				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.33517				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.25508				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN51(On 11/10/2022 Spot Bond					0.00000	101.56689				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.96598				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51(On 15/09/2022 Spot Bond			9.96000	100.37832	9.96000	100.35215				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51(On 30/10/2022 Spot Bond			10.01000	104.16309	10.01000	104.13513				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51(On 25/11/2022 Spot Bond					0.00000	100.59601				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51(On 30/06/2022 Spot Bond			9.60000	102.35032	9.60000	102.32404				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52(On 12/03/2023 Spot Bond					0.00000	100.26158				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 27/02/2023 Spot Bond					0.00000	100.48430				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52(On 09/09/2022 Spot Bond			9.20000	100.49644	9.20000	100.47212				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2023 Spot Bond					0.00000	101.54679				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52(On 26/04/2023 Spot Bond					0.00000	101.26433				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52(On 21/02/2024 Spot Bond					0.00000	101.61985				0.00	0	
Total CLN527 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 CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.72353				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.26158				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.13722				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.18501				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.06500	102.81216	10.06500	102.78428				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.39265				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.99880				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.36906				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	149.60700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.50125				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN543 On 17/01/2024 Spot Bond					0.00000	103.01095				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN544 On 21/08/2026 Spot Bond			9.53500	102.74133	9.53500	102.71490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.58500	101.29059	9.58500	101.26483				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.67500	105.33050	9.67500	105.30302				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN550 On 18/04/2028 Spot Bond					0.00000	309.96726				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN551 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	
CLN552 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	
CLN553 On 15/11/2023 Spot Bond					0.00000	100.75067				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN554 On 12/11/2023 Spot Bond					0.00000	100.72178				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN555 On 24/11/2024 Spot Bond					0.00000	100.57786				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN556 On 17/01/2024 Spot Bond					0.00000	101.51644				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	112.91800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.80417				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN562 On 12/11/2025 Spot Bond			10.19000	103.73565	10.19000	103.76125				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.53500	105.75448	9.53500	105.72728				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.01405				0.00	8,156,000,000	4,078,000,000
Total CLN564 SPOT										0.00	8,156,000,000	4,078,000,000
Total For CLN564										0.00	8,156,000,000	4,078,000,000
CLN565 On 21/02/2024 Spot Bond					0.00000	100.72283				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.46889				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.43078				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.75945				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.76500	104.45285	9.76500	104.42535				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.75768				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.76328				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.24527				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.15007				0.00	0	
Total CLN577 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 CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.13633				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	99.91227				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.79621				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.47276				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.26947				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	101.07194				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.58284				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.95168				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.33349				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.23923				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.19338				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.74784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.75827				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.77000	149.25153	3.77000	120.44088				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.56865				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.03181				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.56865				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.16653				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	99.91698				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.30531				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.19338				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.19338				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.26103				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.77783				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.68600				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.81811				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.19213				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.58766				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	103.87719	9.32000	103.85119				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	101.03936				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.36958				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.56817				0.00	0	
Total CLN613 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 CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.80069				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.02953				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	97.24000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.35158				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.42524				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.54679				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.94347				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.05362				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.93237				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	101.01626				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.73500	103.37782	6.73500	103.35890				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.69827				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	91.13982				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.95500	63.87334	11.95500	84.22592				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.60672				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.23500	98.96811	10.23500	98.94082				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.69526				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.60938				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.62041				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.92352				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.37275				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.57923				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN637 On 19/08/2025 Spot Bond					0.00000	100.69224				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.04108				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.75249				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	101.05058				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.58224				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.18977				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	101.22547				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.19010				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.83720				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.48414				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.69224				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.56144				0.00	0	
Total CLN651 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 CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.69224				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	98.34000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.15332				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.67127				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.69228				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.70100				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	118.65300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	143.21600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.68091				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	99.90157				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.82471				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.57005				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.52373				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.51767				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.76252				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.27898	150.83959	4.27898	122.54380				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.27898	150.83959	4.27898	122.54459				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.77757				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.81770				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.12559				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.75305				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	103.74724				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.34152				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.12010				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.12356				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.96770				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.14713				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.14691				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.12882				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.05482				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.12898				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.89848				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.05729				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	83.52555				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.30001				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.44122				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.68926				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.28929				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.12769				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.62718				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.83775				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.30221				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.12566				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.04436				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.28928				0.00	0	

Contract 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 11/03/2023 Spot Bond					0.00000	100.23058				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.63196				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.12652				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.12652				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.12652				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.07564				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.27394				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.06532				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	80.39008				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.41429				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	81.10565				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	100.11598				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.11598				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.11598				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.11813				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.11813				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.11813				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.62492				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	84.67228				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.31667				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	100.27908				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	94.39970				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	100.14047				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.14690				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	111.52700				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	93.04774				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.68220				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	99.97882				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.41778				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	98.51800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.35781				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.59984				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.12892				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.10337				0.00	0	

Contract 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	100.29964				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	99.96922				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.17695				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.32328				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	100.21041				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	100.20413				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76(On 22/04/2026 Spot Bond					0.00000	101.72688				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	100.82895				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76(On 21/07/2027 Spot Bond					0.00000	100.94956				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	92.73931				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76(On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.17695				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	100.11780				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76(On 23/09/2026 Spot Bond					0.00000	101.70959				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77(On 31/07/2024 Spot Bond					0.00000	98.82475				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	81.15192				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	86.96842				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.54830				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.14534				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.61000	6.61000	6.61000	116.81251				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.53287				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	100.64640				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.95333				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.96123				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	101.12415				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.11122				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.00071				0.00	0	

Contract 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	101.01808				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	99.98054				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.11156				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	99.98054				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	102.06424				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	101.92792				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.07486				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	100.96802				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	99.59474				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.93107				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	100.83355				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	99.98060				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.56906				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.56919				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.55299				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.53321				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.51846				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	88.09980				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.38087				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.37647				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.38613				0.00	0	
Total CLN806 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 CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.37658				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.22440				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.21096				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 18/04/2028 Spot Bond			8.84000	100.33214	8.84000	100.30830				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	100.21272				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.10892				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.11500	108.38183	8.11500	108.35815				0.00	0	80,000,00
Total COJ05 SPOT										0.00	0	80,000,00
Total For COJ05										0.00	0	80,000,00
COJ08 On 22/06/2026 Spot Bond			10.80500	105.23852	10.80500	105.20810				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			9.17500	105.06087	9.17500	105.03498				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.61000	101.35612	7.61000	101.33532				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.59500	90.03141	12.59500	90.00121				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.18500	95.43267	11.18500	95.40414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.97500	9.97500	9.97500	105.98122				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.52775				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.11386				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.57025				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.99701				0.00	0	1,000,000.00
Total DSY02 SPOT										0.00	0	1,000,000.00
Total For DSY02										0.00	0	1,000,000.00
DSY03 On 21/11/2024 Spot Bond			9.93500	9.93500	9.93500	104.89628				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.97300				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.78564				0.00	2,780,000,000	1,390,000,000
Total DSY05 SPOT										0.00	2,780,000,000	1,390,000,000
Total For DSY05										0.00	2,780,000,000	1,390,000,000
DV23 On 27/02/2023 Spot Bond			6.97500	103.49918	6.97500	103.47959			45,769,885,132,500.00	6,561,990,700	6,561,990,700	
Total DV23 SPOT									15,769,885,132,500.00	6,561,990,700	6,561,990,700	
Total For DV23									15,769,885,132,500.00	6,561,990,700	6,561,990,700	
DV23/R On 27/02/2023 Spot Bond			100.00000	53.71581	100.00000	53.59562				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	53.71581	100.00000	53.59562				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.55500	104.77163	7.55500	104.75016				0.00	0	
Total DV24 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 DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.07750	9.69000	101.05108				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.07750	9.69000	101.05108				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.13500	98.75470	10.13500	98.72773				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.10500	91.92755	12.10500	91.89771				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.12223	10.10000	101.09471				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.12223	10.10000	101.09471				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	0.00000				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.54699				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	101.00922				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.56092				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.72482				0.00	0	350,000.00
Total DVF25 SPOT										0.00	0	350,000.00
Total For DVF25										0.00	0	350,000.00
DVF26 On 02/04/2026 Spot Bond					0.00000	96.06431				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.53096				0.00	0	
Total DVF27 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 DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.25504				0.00	24,100,000,000	24,000,000,000
Total DVFB24 SPOT										0.00	24,100,000,000	24,000,000,000
Total For DVFB24										0.00	24,100,000,000	24,000,000,000
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.96401				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.81545				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.83493				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	97.61397				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.88066				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.11473				0.00	0	380,000,000
Total DVFB30 SPOT										0.00	0	380,000,000
Total For DVFB30										0.00	0	380,000,000
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.68477				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.26942				0.00	8,000,000,000	8,000,000,000
Total DVFC26 SPOT										0.00	8,000,000,000	8,000,000,000
Total For DVFC26										0.00	8,000,000,000	8,000,000,000
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.27944				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.08500	105.59546	7.08500	105.57548				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.05000	113.30042	5.05000	113.26447				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.88000	101.59395	4.88000	101.56193				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	140.01347	2.25000	139.97935				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.86000	152.89216	3.86000	152.84821				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.73200	140.11959	3.73200	140.07982				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.77500	135.37453	3.77500	135.33592				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.74000	117.17291	4.74000	117.13651				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.85000	103.75958	4.85000	103.72697				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	140.01347	2.25000	139.97935				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	160.64466				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	158.06320				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	122.52504				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	121.58458				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	119.34252				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	110.90485				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	111.78471				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	107.18858				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	108.95793				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	90.16096				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	98.03711				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	97.15109				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.24500	103.70252	10.24500	103.67391				0.00	0	
Total EMM03 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 EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.82000	11.82000	11.82000	96.86485				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.87000	11.87000	11.87000	101.56587				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.33500	10.33500	10.33500	102.56338				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.33500	10.33500	10.33500	102.64244				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.79500	11.79500	11.79500	74.81197				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.17500	11.17500	11.17500	101.37413				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.79500	11.79500	11.79500	95.78013				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.43218				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.34462				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.25259				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.24637				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.78951				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.46469				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.50135				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.36633				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.24797				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.71780				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.22854				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT001 On 03/06/2022 Spot Bond					0.00000	100.40689				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.41782				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	101.07423				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.67171				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.92994				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT007 On 22/06/2024 Spot Bond					0.00000	100.11618				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	99.85821				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT009 On 11/11/2022 Spot Bond					0.00000	100.69253				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.81592				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.64850				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.62058				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.69311				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.62615				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.65403				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.61169				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.59827				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.68191				0.00	0	
Total ERSA28 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 ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.38500	104.62306	6.38500	104.60490			0.00	0	
Total ES23 SPOT									0.00	0	
Total For ES23									0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.76757	10.00000	101.74014			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.33500	95.08822	9.33500	95.06439		2,389,547,162,000.00	255,977,200	2,716,748,30	
Total ES26 SPOT								2,389,547,162,000.00	255,977,200	2,716,748,30	
Total For ES26								2,389,547,162,000.00	255,977,200	2,716,748,30	
ES26/R On 02/04/2026 Spot Bond			7.85000	99.95771	7.85000	99.93656		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.22500	76.62936	11.26500	76.39582		3,012,172,625,000.00	268,345,000	1,632,220,60	
Total ES33 SPOT								3,012,172,625,000.00	268,345,000	1,632,220,60	
Total For ES33								3,012,172,625,000.00	268,345,000	1,632,220,60	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.32064	7.50000	100.30057		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.61500	79.61548	11.65500	79.34442		1,934,324,932,000.00	166,536,800	3,115,517,30	
Total ES42 SPOT								1,934,324,932,000.00	166,536,800	3,115,517,30	
Total For ES42								1,934,324,932,000.00	166,536,800	3,115,517,30	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.65567	8.50000	103.63198		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.29102		0.00	200,000,000	200,000,00	
Total EXX04 SPOT								0.00	200,000,000	200,000,00	
Total For EXX04								0.00	200,000,000	200,000,00	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.00533		0.00	0	0	
Total EXX05 SPOT								0.00	0	0	
Total For EXX05								0.00	0	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.79683		0.00	0	0	
Total FIFB14 SPOT								0.00	0	0	
Total For FIFB14								0.00	0	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.58101		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 FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.95808				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.69688				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.93237				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.80549				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.84730				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.90285				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.56854				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.60776				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.61758				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	102.32914				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB23 On 20/09/2027 Spot Bond					0.00000	101.12691				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.38267				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.50175				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.99468				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.91500	107.64370	8.91500	107.61791				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.70524				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.54672				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.83500	101.36884	8.83500	101.34476				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.55491				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.10900	323.64926	2.10900	323.57176				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.65500	2.65500	2.65500	157.59836				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.65000	207.43007	3.65000	207.37176				0.00	0	30,000,00
Total FRBI28 SPOT										0.00	0	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI28										0.00	0	30,000,00
FRBI29 On 31/03/2029 Spot Bond			4.18000	4.18000	4.18000	110.16376				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.73500	4.73500	4.73500	228.86489				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.09000	97.01282	5.09000	96.98179				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.10000	98.48018	5.10000	98.44856				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.65000	7.65000	7.65000	82.57577				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.72000	7.72000	7.72000	81.72504				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	152.14392				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	95.39743				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.66400				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.13839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.97181				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.53746				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.58432				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.14041				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.97495				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.01484				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.14484				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.93276				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.12244				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	100.36840				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.72549				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC297 On 14/05/2024 Spot Bond					0.00000	100.73746				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC299 On 20/06/2024 Spot Bond					0.00000	100.26934				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	102.30177				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC302 On 11/11/2024 Spot Bond					0.00000	102.73489				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC303 On 31/05/2024 Spot Bond					0.00000	100.58982				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC305 On 06/11/2023 Spot Bond					0.00000	101.78922				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC306 On 27/02/2023 Spot Bond					0.00000	100.44944				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC308 On 31/05/2024 Spot Bond					0.00000	101.79891				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309 On 20/06/2024 Spot Bond					0.00000	100.11980				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.13770				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.15115				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	102.17796				0.00	0	
Total FRC315 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 FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.26039				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.98427				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.13597				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.15094				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.27388				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.13904				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	99.92234				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.64212				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	99.99993				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.46636				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.78703				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.06431				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.93585				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.80504				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.73484				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.96768				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.17864				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.12451				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	101.14299				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.16195				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.42759				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.24570				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.11378				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35(On 31/07/2022 Spot Bond					0.00000	100.99206				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	100.53302				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	101.39556				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.13079				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.20663				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.12912				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.14015				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(On 14/11/2022 Spot Bond					0.00000	100.99704				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.17198				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.00644				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2022 Spot Bond					0.00000	99.98398				0.00	0	
Total FRC362 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 FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.85163				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.82852				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.06372				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	100.20161				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.57034				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.34629				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.34731				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.14035				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.13511				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.35666				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.42894				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.18286				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.18180				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.12444				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.13205				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.14126				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 28/04/2022 Spot Bond					0.00000	100.91479				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC383 On 15/02/2025 Spot Bond					0.00000	100.63818				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.63818				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.62500				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.62500				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.36389				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.39879				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39(On 25/04/2023 Spot Bond					0.00000	100.53215				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39(On 28/10/2022 Spot Bond					0.00000	100.44119				0.00	0	35,000,000,00
Total FRC391 SPOT										0.00	0	35,000,000,00
Total For FRC391										0.00	0	35,000,000,00
FRC39(On 25/04/2023 Spot Bond					0.00000	100.30257				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39(On 11/11/2024 Spot Bond					0.00000	100.29237				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39(On 27/03/2024 Spot Bond					0.00000	100.03871				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39(On 31/01/2027 Spot Bond					0.00000	100.24450				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	100.21295				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.51000	105.87347	4.51000	105.84139				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.73000	116.67654	4.73000	116.64026				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.13169				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.61892				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.05068				0.00	0	170,000,00
Total FRJ24 SPOT										0.00	0	170,000,00

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 FRJ24										0.00	0	170,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.77171				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	101.66349				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.60628				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.35369				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.50124				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.11387				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.28800	4.28800	4.28800	106.15042				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.70000	4.70000	4.70000	117.07931				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.49002				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.84000	115.08314	4.84000	115.04700				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.74000	228.83029	4.74000	228.75923				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.98000	113.09244	4.98000	113.05650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	228.12652				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.50000	154.05605	3.50000	154.01327				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	106.96571	3.70500	132.81376				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.78000	115.94904	4.78000	115.91281				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.89000	225.68769	4.89000	225.61672				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.94000	224.65171	4.94000	224.58075				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.03000	156.03647	3.03000	155.99514				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.97000	224.03289	4.97000	223.96194				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.98000	113.09244	4.98000	113.05650				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.26000	200.62694	4.26000	200.56722				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.73000	103.10283	5.73000	103.06799				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS129 On 31/03/2028 Spot Bond			4.15000	201.83473	4.15000	201.77526				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.21000	201.17492	4.21000	201.11532				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.48000	213.82070	5.48000	213.75007				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.68000	103.73496	5.68000	103.70004				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	113.05650				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			4.96000	113.37430	4.96000	113.33833				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.02000	203.27285	4.02000	203.21366				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.25000	218.35505	5.25000	218.28426				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.15000	201.83473	4.15000	201.77526				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.15000	201.83473	4.15000	201.77526				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.55100	208.55875	3.55100	208.50068				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.80000	152.80768	3.80000	152.76401				0.00	0	
Total FRS146 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 FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.50000	198.02014	4.50000	197.95994				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.54000	197.58943	4.54000	197.52915				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.77000	152.93198	3.77000	152.88838				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.01500	203.32838	4.01500	203.26921				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.55000	4.55000	4.55000	197.42161				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	5.88906				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	101.07024				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.17844				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.19177				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.03483				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	197.41513				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	134.74241				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	177.77173				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	100.57472				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.74309				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.84730				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.72784				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.48901				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.18296				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.62178				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 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	
FRS217 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.10786				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	102.40173				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.12451				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	101.58798				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.75631				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	105.65795				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	112.11816				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	100.70516				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.76194				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	72.69540				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.54339				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	113.50582				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.77111				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.28071				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.40864				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	107.71748				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	100.06728				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.60800				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS263 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS264 On 31/03/2032 Spot Bond					0.00000	99.98086				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS267 On 22/06/2026 Spot Bond					0.00000	108.66491				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	99.98079				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS270 On 05/07/2022 Spot Bond					0.00000	105.15738				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	102.60527				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	100.50053				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	99.98083				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	100.58292				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS276 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	
FRS278 On 30/09/2024 Spot Bond					0.00000	99.97606				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.17318				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	99.97443				0.00	0	
Total FRS280 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 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	99.97972				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.67000	9.67000	9.67000	99.81816				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.67000	9.67000	9.67000	99.81816				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.98124				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	101.02217				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.08400	11.08400	11.08400	92.85475				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	96.30074				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	88.37031				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	93.04207				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 28/04/2022 Spot Bond					0.00000	100.89712				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS29 On 31/01/2030 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 FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.82000	1.82000	1.82000	325.06946				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.55000	326.55038	1.55000	326.47715				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.56000	1.56000	1.56000	326.42486				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.86264				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.68000	108.51317	4.68000	108.47959				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.26000	73.56969	4.26000	116.48621				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	156.46338				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	155.27477				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.62000	2.62000	2.62000	320.94612				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.03500	6.03500	6.03500	102.13424				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX24 On 10/12/2024 Spot Bond			7.90000	110.05195	7.90000	110.02853				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.03500	106.61808	8.03500	106.59488				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.56500	103.40787	8.56500	103.38405			320,582,811,000.00		37,429,400	31,693,30
Total FRX26 SPOT									320,582,811,000.00		37,429,400	31,693,30
Total For FRX26									320,582,811,000.00		37,429,400	31,693,30
FRX27 On 07/03/2027 Spot Bond			8.20500	108.57706	8.20500	108.55334				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.84500	107.83973	8.84500	107.81395				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.48500	103.00678	9.48500	102.98041				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.30000	102.17191	9.30000	102.14625				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.62500	105.66658	9.62500	105.63929				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.97500	78.88994	10.97500	78.86679				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.46269				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.85296				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.54889				0.00	0	
Total FS6B1 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 FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.52370				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.54080				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.54583				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.82374				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.86703				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.92362				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.95188				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.00994				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.37785				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.66469				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.54267				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.50010				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.84365				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.58139				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.78000	116.44262	3.78000	116.40946				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.25117				0.00	0	8,000,000,00
Total GRT07 SPOT										0.00	0	8,000,000,00
Total For GRT07										0.00	0	8,000,000,00
GRT17 On 17/10/2023 Spot Bond			6.65400	109.65277	6.65400	109.63305				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.47652				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.34500	104.39165	7.34500	104.37095				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.05169				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.84615				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.34635				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.77245				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT26 On 09/03/2028 Spot Bond					0.00000	100.80506				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.74660				0.00	0	60,000,00
Total GRT27 SPOT										0.00	0	60,000,00
Total For GRT27										0.00	0	60,000,00
GRT29 On 10/12/2023 Spot Bond					0.00000	100.04965				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.00497				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.44424				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.12051				0.00	0	1,000,000,00
Total GRT32 SPOT										0.00	0	1,000,000,00
Total For GRT32										0.00	0	1,000,000,00
GRT33 On 18/04/2026 Spot Bond					0.00000	98.80603				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.90305				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.09175				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.98451				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.88720				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.05215				0.00	0	
Total GRT40 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 GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.28773				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.57299				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.86053				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.32777				0.00	0	110,000,00
Total GRT47 SPOT										0.00	0	110,000,00
Total For GRT47										0.00	0	110,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	101.36676				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.83226				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.12318				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.25285				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.63208				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.11668				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.02651				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.41656				0.00	620,000,000	310,000,00

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 HC5T5 SPOT										0.00	620,000,000	310,000,000
Total For HC5T5										0.00	620,000,000	310,000,000
HILB08 On 29/03/2023 Spot Bond					0.00000	99.58567				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.75348				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.41440				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.32172				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.98357				0.00	60,000,000,000	60,000,000,000
Total HPF11 SPOT										0.00	60,000,000,000	60,000,000,000
Total For HPF11										0.00	60,000,000,000	60,000,000,000
HPF12 On 31/03/2024 Spot Bond					0.00000	99.98437				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.98468				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	60,000,000,000	60,000,000,000
Total HPF14 SPOT										10,000,000,000,000.00	60,000,000,000	60,000,000,000
Total For HPF14										10,000,000,000,000.00	60,000,000,000	60,000,000,000
HWAY2 On 07/12/2023 Spot Bond			2.21000	323.12878	2.21000	323.05051				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.51000	2.51000	2.51000	329.99305				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.45500	100.37333	10.45500	100.34508				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 28/02/2033 Spot Bond			4.76000	79.01065	4.76000	106.05561				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			10.81500	90.95627	10.81500	90.92980			818,587,350,000.00		75,690,000	3,604,090,30
Total HWAY34 SPOT									818,587,350,000.00		75,690,000	3,604,090,30
Total For HWAY34									818,587,350,000.00		75,690,000	3,604,090,30
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.56113	100.00000	10.53749				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.26500	87.73990	11.26500	87.71334				0.00	0	5,090,000,00
Total HWAY35 SPOT										0.00	0	5,090,000,00
Total For HWAY35										0.00	0	5,090,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.55885	100.00000	10.53522				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.17478				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.00955				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.44836				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.35000	158.95605	2.35000	158.91689			240,570,675,000,000.00		102,370,500,000	492,702,193,10
Total I2025 SPOT									10,570,675,000,000.00		102,370,500,000	492,702,193,10
Total For I2025									10,570,675,000,000.00		102,370,500,000	492,702,193,10
I2029 On 31/03/2029 Spot Bond			3.33500	116.35831	3.31000	116.51469			337,548,156,400,000.00		101,213,840,000	327,693,308,60
Total I2029 SPOT									17,548,156,400,000.00		101,213,840,000	327,693,308,60
Total For I2029									17,548,156,400,000.00		101,213,840,000	327,693,308,60
I2033 On 28/02/2033 Spot Bond			3.99500	111.20737	4.01000	111.01563			198,541,856,070,000.00		49,697,586,000	325,366,438,10
Total I2033 SPOT									18,541,856,070,000.00		49,697,586,000	325,366,438,10
Total For I2033									18,541,856,070,000.00		49,697,586,000	325,366,438,10
I2038 On 31/01/2038 Spot Bond			4.09500	126.40324	4.08000	126.60717			38,697,750,000,000.00		9,450,000,000	352,320,095,70
Total I2038 SPOT									18,697,750,000,000.00		9,450,000,000	352,320,095,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2038									18,697,750,000,000.00	9,450,000,000	352,320,095,70
I2046 On 31/03/2046 Spot Bond			4.10000	114.14599	4.09000	114.30449			20,285,315,800,000.00	4,947,638,000	459,431,100,20
Total I2046 SPOT									20,285,315,800,000.00	4,947,638,000	459,431,100,20
Total For I2046									20,285,315,800,000.00	4,947,638,000	459,431,100,20
I2050 On 31/12/2050 Spot Bond			4.10000	117.85522	4.10000	117.82057			5,904,820,000,000.00	1,440,200,000	492,096,827,40
Total I2050 SPOT									5,904,820,000,000.00	1,440,200,000	492,096,827,40
Total For I2050									5,904,820,000,000.00	1,440,200,000	492,096,827,40
IBG01 On 07/02/2025 Spot Bond					0.00000	100.72969			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.75740			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.49000	6.49000	6.49000	103.52508			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.66200			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.28000	322.76873	2.28000	322.68991			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.09067			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.82851			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.12109			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.45267			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.94811				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.69791				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.34408				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.12104				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.56804				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.02689				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.77870				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.72708				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.52823				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.12203				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	99.91690				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL148 On 25/08/2023 Spot Bond					0.00000	100.44370				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.46160				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.51622				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.87142				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.79992				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.81639				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.94890				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.03790				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.07437				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.56902				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.67600				0.00	0	
Total IBL168 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 IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.95295				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.98636				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.47275				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.71074				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.28094				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.29043				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	99.86553				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.09498				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.92752				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.79978				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.76640				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.39274				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.40604				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.12627				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.36452				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.34769				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.29144				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.33083				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.81915				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.91820				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.59620				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.48769				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.47385				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL213 On 22/08/2022 Spot Bond					0.00000	100.47385				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.47385				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.29118				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.19021				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.16991				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total IBL218 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For IBL218									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
IBL60 On 17/02/2024 Spot Bond			7.19500	106.47649	7.19500	106.45570			0.00	0		
Total IBL60 SPOT									0.00	0		
Total For IBL60									0.00	0		
IBL78 On 25/11/2022 Spot Bond			5.56500	106.30177	5.56500	106.28565			0.00	0		
Total IBL78 SPOT									0.00	0		
Total For IBL78									0.00	0		
IBL98 On 03/10/2023 Spot Bond					0.00000	100.99011			0.00	0		
Total IBL98 SPOT									0.00	0		
Total For IBL98									0.00	0		
IDCG06 On 24/11/2024 Spot Bond			9.36000	103.76434	9.36000	103.73812			0.00	0		
Total IDCG06 SPOT									0.00	0		
Total For IDCG06									0.00	0		
IDCG08 On 13/05/2030 Spot Bond			10.42000	108.88049	10.42000	109.02802			0.00	0		
Total IDCG08 SPOT									0.00	0		
Total For IDCG08									0.00	0		
IDCG11 On 05/12/2026 Spot Bond			9.95500	106.51317	9.95500	106.48474			0.00	0		
Total IDCG11 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 IDCG11										0.00	0	
IDCG11 On 26/04/2023 Spot Bond					0.00000	100.37534				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG13 On 12/11/2023 Spot Bond					0.00000	99.88915				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.50437				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.78733				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	99.16968				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.33246				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.01917				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	97.08077				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.22963				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.68500	102.71957	8.68500	102.69558				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.81981				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.48032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.98519				0.00	0	200,000,00
Total INLV06 SPOT										0.00	0	200,000,00
Total For INLV06										0.00	0	200,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	97.94330				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.39758				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.34171				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.49747				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.12603				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.08903				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.11961				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.31394				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.80552				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.07816				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF26 On 07/11/2023 Spot Bond					0.00000	100.77138				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.78447				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	99.98514				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.68588				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	99.96781				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.25065				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.61585				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.18275				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.91000	193.65559	4.91000	193.59458				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	99.89036				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	100.75625				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.83303				0.00	0	
Total IV050 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 IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.81000	194.70991	4.81000	194.64910				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.79077				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	101.45714				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.72560				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.85895				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.44116				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.47927				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.31745				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.36106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.05189				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.31932				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.69230				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.01632	7.40000	101.99595				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.86077				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.97012				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.17012	7.23000	101.15056				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.85282				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.58389	7.45000	100.56399				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.38364				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC202 On 31/08/2022 Spot Bond			3.91012	102.02280	3.91012	102.01206				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.10515				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.58815				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.81135				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	102.02878				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.35091				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.11116				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			6.42500	6.42500	6.42500	101.00846				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.12500	7.12500	7.12500	99.62277				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.52337				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.70000	4.70000	4.70000	99.83288				0.00	0	
Total IVZ081 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IVZ081									0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.75000	4.75000	4.75000	99.55948			0.00	0	
Total IVZ084 SPOT									0.00	0	
Total For IVZ084									0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.46927			0.00	0	
Total IVZ085 SPOT									0.00	0	
Total For IVZ085									0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.19961			0.00	0	
Total IVZ087 SPOT									0.00	0	
Total For IVZ087									0.00	0	
IVZ088 On 31/03/2022 Spot Bond			4.70000	4.70000	4.70000	99.92280		940,000,000,000.00	200,000,000	100,000,00	
Total IVZ088 SPOT								940,000,000,000.00	200,000,000	100,000,00	
Total For IVZ088								940,000,000,000.00	200,000,000	100,000,00	
IVZ089 On 02/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.10076		0.00	0	0	
Total IVZ089 SPOT								0.00	0	0	
Total For IVZ089								0.00	0	0	
IVZ090 On 09/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.01044		0.00	0	0	
Total IVZ090 SPOT								0.00	0	0	
Total For IVZ090								0.00	0	0	
IVZ091 On 14/04/2022 Spot Bond			4.70000	4.70000	4.70000	99.74313		0.00	0	0	
Total IVZ091 SPOT								0.00	0	0	
Total For IVZ091								0.00	0	0	
IVZ092 On 15/06/2022 Spot Bond			4.80000	4.80000	4.80000	98.93315		0.00	0	0	
Total IVZ092 SPOT								0.00	0	0	
Total For IVZ092								0.00	0	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total JIBAR SPOT								0.00	0	0	
Total For JIBAR								0.00	0	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.15238		0.00	0	0	
Total JPM002 SPOT								0.00	0	0	
Total For JPM002								0.00	0	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.86840		0.00	0	0	
Total KAP012 SPOT								0.00	0	0	
Total For KAP012								0.00	0	0	
KAP015 On 24/05/2022 Spot Bond					0.00000	100.55551		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 KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP013 On 19/07/2024 Spot Bond					0.00000	101.03422				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	100.63174				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.96605				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	101.12982				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	101.38523				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.98170				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.23826				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.23905				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.59347				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.39987				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.61835				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KW01 On 31/10/2027 Spot Bond			9.43500	116.24455	9.43500	122.91188				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.98500	101.47666	6.98500	101.45752				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.63452				0.00	300,000,000	300,000,000
Total LGL07 SPOT										0.00	300,000,000	300,000,000
Total For LGL07										0.00	300,000,000	300,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	100.99172				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.61618				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.67008				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.28678				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.36723				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.57599				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.59107				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.38339				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.21256				0.00	0	50,000,000
Total MBF065 SPOT										0.00	0	50,000,000

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 MBF065										0.00	0	50,000,00
MBF065 On 17/11/2023 Spot Bond					0.00000	100.59003				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF068 On 28/05/2022 Spot Bond					0.00000	100.40620				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF069 On 28/05/2024 Spot Bond					0.00000	100.69591				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF070 On 17/09/2024 Spot Bond					0.00000	100.17439				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.23179				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP038 On 23/02/2023 Spot Bond					0.00000	100.51102				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP040 On 27/07/2023 Spot Bond					0.00000	100.83519				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP043 On 27/09/2023 Spot Bond					0.00000	100.36862				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP045 On 26/02/2024 Spot Bond					0.00000	100.42622				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP047 On 27/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP048 On 27/03/2024 Spot Bond					0.00000	100.45514				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP049 On 23/08/2022 Spot Bond					0.00000	100.75326				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.63682				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.02757				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.68500	8.68500	8.68500	108.91967				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.50400	102.97128	6.50400	102.95337				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.58729				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.33304				0.00	0	4,150,000,00
Total MMIG07 SPOT										0.00	0	4,150,000,00
Total For MMIG07										0.00	0	4,150,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.14777				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.33500	102.63973	9.33500	102.61401				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.63500				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.58500	94.05358	9.58500	92.73049				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.66949				0.00	50,000,000	50,000,00
Total MTN07 SPOT										0.00	50,000,000	50,000,00
Total For MTN07										0.00	50,000,000	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN09 On 11/10/2022 Spot Bond					0.00000	101.78250				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.47846				0.00	50,000,000	550,000,000
Total MTN10 SPOT										0.00	50,000,000	550,000,000
Total For MTN10										0.00	50,000,000	550,000,000
MTN12 On 04/06/2023 Spot Bond					0.00000	101.03671				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.31661				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.74322				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.75702				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.41031				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.16483				0.00	0	1,500,000,000
Total MTN17 SPOT										0.00	0	1,500,000,000
Total For MTN17										0.00	0	1,500,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	98.93036				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.35089				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.19737				0.00	0	9,660,000,000
Total MTN20 SPOT										0.00	0	9,660,000,000
Total For MTN20										0.00	0	9,660,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	101.62692				0.00	0	
Total MTN21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MTN21									0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.15324			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.28000	98.17734	9.28000	98.15274			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.10615			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.61516			0.00	0	650,000,00
Total MTN25 SPOT									0.00	0	650,000,00
Total For MTN25									0.00	0	650,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	101.37215			0.00	11,870,000,000	7,800,000,00
Total MTN26 SPOT									0.00	11,870,000,000	7,800,000,00
Total For MTN26									0.00	11,870,000,000	7,800,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	100.96555			0.00	0	
Total MTN27 SPOT									0.00	0	
Total For MTN27									0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.22281			0.00	0	
Total MTN28 SPOT									0.00	0	
Total For MTN28									0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.80176			0.00	0	
Total MTN29 SPOT									0.00	0	
Total For MTN29									0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.17741			0.00	0	
Total MTN30 SPOT									0.00	0	
Total For MTN30									0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.01381			0.00	0	
Total MTNC24 SPOT									0.00	0	
Total For MTNC24									0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.58279			0.00	0	
Total MWAR04 SPOT									0.00	0	
Total For MWAR04									0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.62189			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.62181				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.61202				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.11071				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.14252				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.16950				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.19426				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.97500	103.78322	6.97500	103.76356				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.07500	105.34546	7.07500	105.32522				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.21500	102.66923	10.21500	102.64098				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.86431				0.00	0	150,000,00
Total NBG01G SPOT										0.00	0	150,000,00
Total For NBG01G										0.00	0	150,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	101.15424				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG03 On 30/04/2026 Spot Bond					0.00000	100.86274				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.90639				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.87306				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.85317				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.22080				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.64000	105.92462	6.64000	105.90582				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.54600	106.01587	7.54600	105.99418				0.00	0	80,000,00
Total NBK16A SPOT										0.00	0	80,000,00
Total For NBK16A										0.00	0	80,000,00
NBK17 On 22/04/2026 Spot Bond			8.68000	108.63159	8.68000	108.60623				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.47000	103.68054	6.47000	103.66236				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.41500	113.79481	7.41500	113.77204				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.32000	107.38767	9.32000	107.36064				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.97500	106.17360	5.97500	106.15633				0.00	0	
Total NBK22A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.81300	112.81484	7.81300	112.79096				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.85500	113.03835	8.85500	113.01130				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25 On 17/02/2023 Spot Bond			6.10000	6.10000	6.10000	105.07220				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.53089				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	50.94231	100.00000	50.82832				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.37655				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.23000	114.33481	8.23000	114.30934			35,360,653,411,000.00	4,296,555,700	4,296,555,700	4,296,555,700
Total NBK27A SPOT									35,360,653,411,000.00	4,296,555,700	4,296,555,700	4,296,555,700
Total For NBK27A									35,360,653,411,000.00	4,296,555,700	4,296,555,700	4,296,555,700
NBK28 On 02/08/2023 Spot Bond			6.02800	106.62268	6.02800	106.60518				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.25500	109.73514	8.25500	109.71062				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.66500	106.15895	6.66500	106.13973				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.19500	108.52779	6.19500	108.50951				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.53545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.13388				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.40528				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.01000	11.01000	11.01000	76.37100				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.54531				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.65029				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.09708				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.56326				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.88391				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.57849				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.56221				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.07518				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK53I On 21/02/2026 Spot Bond					0.00000	101.05478				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.19719				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.09422				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.82409				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.95998				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.32737				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.64875				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.83196				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.66891				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.00395				0.00	0	180,000,00
Total NBKB62 SPOT										0.00	0	180,000,00
Total For NBKB62										0.00	0	180,000,00
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.56516				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.12528				0.00	0	
Total NCLN82 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.18000	101.14902	10.18000	101.12173				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.12420				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.83500	101.45427	9.83500	101.42780				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.12528				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.12687				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.12903				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.25712				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.25712				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.56075				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.66131				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL04 On 20/03/2023 Spot Bond					0.00000	101.59828				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.90431				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.51023				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.37849				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.20099				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.18919				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.03286				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	100.91549				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.18495				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.60944				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.63841				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.66358				0.00	0	
Total NGT105 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.79977				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.05624				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.35360				0.00	5,000,000,000	2,500,000,000
Total NGT108 SPOT										0.00	5,000,000,000	2,500,000,000
Total For NGT108										0.00	5,000,000,000	2,500,000,000
NGT10 On 04/11/2026 Spot Bond					0.00000	101.17256				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.04294				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.30591				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.60885				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.46055				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.10036				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.34324				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.31753				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.61046				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.23998				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.28661				0.00	1,100,000,000	550,000,000
Total NHM019 SPOT										0.00	1,100,000,000	550,000,000
Total For NHM019										0.00	1,100,000,000	550,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	104.24102				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.67835				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.94000	4.94000	4.94000	224.58075				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.52000	3.52000	3.52000	208.85560				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.10500	3.10500	3.10500	155.67684				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.78000	3.78000	3.78000	113.03432				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			4.83000	4.83000	4.83000	115.19076				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	155.23253				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB12 On 07/12/2033 Spot Bond			3.45000	258.13645	3.45000	206.94891				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.01000	3.01000	3.01000	156.08014				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.16500	3.16500	3.16500	212.96948				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.31000	211.33562	3.31000	211.27814				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.94500	88.67256	4.94500	113.55026				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.62166				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.03142				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.14523				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.31024				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.73570				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.87301				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.30107				0.00	0	
Total NN026 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.56906				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.92197				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.42681				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	136.89069				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.11556				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.59249				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.56435				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	170.03125				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.84392				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	169.78530				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	162.73097				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.25595				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	141.63043				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.16716				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.78972				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.17536				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.26897				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.50778				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.85464				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.18326				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.15555				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.58725				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.19921				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN105 On 07/06/2022 Spot Bond					0.00000	100.29768				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.25561				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.19921				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.17151				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.54436				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.38025				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.48999				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	97.03625				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	119.51000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond					0.00000	114.54000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond					0.00000	121.76000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF016 On 07/07/2025 Spot Bond					0.00000	120.04000				0.00	0	
Total NNF016 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	119.05568				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	123.58868				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.98821				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	105.69315				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	123.58868				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	92.56641				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	94.58232				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.69727				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.68062				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	102.32789				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07 On 26/05/2022 Spot Bond					0.00000	100.43156				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07 On 29/04/2022 Spot Bond					0.00000	100.85141				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07 On 29/07/2022 Spot Bond					0.00000	100.83498				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF07 On 28/04/2022 Spot Bond					0.00000	100.89545				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NNF08 On 11/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	128.91643				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	86.13116				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.57696				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.57803				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.53210				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.43982				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.42608				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.61716				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.59261				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.48357				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.39561				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.49813				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.07500	108.00001	7.07500	107.97927				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.49000	205.33727	2.49000	205.28598				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.94000	110.12400	10.94000	110.09178			391,544,788,000.00		35,790,200	450,305,100
Total NRA028 SPOT									391,544,788,000.00		35,790,200	450,305,100
Total For NRA028									391,544,788,000.00		35,790,200	450,305,100
NRA02 On 30/11/2028 Spot Bond			100.00000	16.43371	100.00000	16.39714			0.00		0	
Total NRA028/R186 SPOT									0.00		0	
Total For NRA028/R186									0.00		0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.92636				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.61077				0.00	0	
Total NTC26 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 NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.23384				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.23679				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.31894				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.30555				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	100.89321				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		780,000,000,000.00		17,800,000,000	15,000,000.00	
Total NTC34 SPOT								30,000,000,000,000.00		17,800,000,000	15,000,000.00	
Total For NTC34								30,000,000,000,000.00		17,800,000,000	15,000,000.00	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.11992				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.29193				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.92800	108.21729	7.92800	108.19443				0.00	0	1,530,000.00
Total OML07 SPOT										0.00	0	1,530,000.00
Total For OML07										0.00	0	1,530,000.00
OML09 On 14/09/2022 Spot Bond			6.66000	102.33177	6.66000	102.31365				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.51000	108.86148	8.51000	108.83682				0.00	0	670,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.22888				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.95588				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.13487				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.52359				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.55624				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.55863				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.39619				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.48902				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	99.84848				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.49840				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.40000	110.91135	8.43500	110.74534			204,598,519,400,000.00	2,286,261,728,500	121,048,146,90	
Total R186 SPOT									14,598,519,400,000.00	286,261,728,500	121,048,146,90	
Total For R186									14,598,519,400,000.00	286,261,728,500	121,048,146,90	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R197	On	07/12/2023	Spot Bond			1.20000	328.38461	1.21000	328.26144			11,227,527,960,000.00	9,356,273,300	29,116,361,60
Total R197 SPOT												11,227,527,960,000.00	9,356,273,300	29,116,361,60
Total For R197												11,227,527,960,000.00	9,356,273,300	29,116,361,60
R202	On	07/12/2033	Spot Bond			3.98000	245.58337	3.94000	246.43377			7,862,490,000,000.00	1,975,500,000	150,281,199,40
Total R202 SPOT												7,862,490,000,000.00	1,975,500,000	150,281,199,40
Total For R202												7,862,490,000,000.00	1,975,500,000	150,281,199,40
R2023	On	28/02/2023	Spot Bond			5.45500	102.66882	5.47500	102.63583			099,874,975,000,000.00	384,945,000,000	455,895,000,00
Total R2023 SPOT												99,874,975,000,000.00	384,945,000,000	455,895,000,00
Total For R2023												99,874,975,000,000.00	384,945,000,000	455,895,000,00
R2030	On	31/01/2030	Spot Bond			9.64000	92.40517	9.67500	92.20273			146,383,027,368,000.00	3,230,952,596,200	2,247,787,167,30
Total R2030 SPOT												146,383,027,368,000.00	3,230,952,596,200	2,247,787,167,30
Total For R2030												146,383,027,368,000.00	3,230,952,596,200	2,247,787,167,30
R2032	On	31/03/2032	Spot Bond			10.01000	89.03790	10.04500	88.81256			157,211,995,931,000.00	1,014,706,493,100	1,015,663,868,20
Total R2032 SPOT												157,211,995,931,000.00	1,014,706,493,100	1,015,663,868,20
Total For R2032												157,211,995,931,000.00	1,014,706,493,100	1,015,663,868,20
R2035	On	28/02/2035	Spot Bond			10.29500	90.71092	10.34000	90.39215			854,069,307,424,000.00	471,497,747,200	902,601,620,30
Total R2035 SPOT												854,069,307,424,000.00	471,497,747,200	902,601,620,30
Total For R2035												854,069,307,424,000.00	471,497,747,200	902,601,620,30
R2037	On	31/01/2037	Spot Bond			10.46000	86.75171	10.50500	86.42916			033,607,697,732,000.00	672,429,034,200	1,186,103,998,20
Total R2037 SPOT												33,607,697,732,000.00	672,429,034,200	1,186,103,998,20
Total For R2037												33,607,697,732,000.00	672,429,034,200	1,186,103,998,20
R2040	On	31/01/2040	Spot Bond			10.55500	89.06134	10.60500	88.67770			568,665,474,972,500.00	527,585,549,500	1,094,564,832,60
Total R2040 SPOT												568,665,474,972,500.00	527,585,549,500	1,094,564,832,60
Total For R2040												568,665,474,972,500.00	527,585,549,500	1,094,564,832,60
R2044	On	31/01/2044	Spot Bond			10.57500	85.96216	10.63500	85.49683			365,942,755,555,000.00	223,729,811,400	1,379,134,915,20
Total R2044 SPOT												365,942,755,555,000.00	223,729,811,400	1,379,134,915,20
Total For R2044												365,942,755,555,000.00	223,729,811,400	1,379,134,915,20
R2048	On	28/02/2048	Spot Bond			10.52000	85.07673	10.57000	84.67234			266,827,749,576,000.00	3,162,245,983,800	1,191,614,540,30
Total R2048 SPOT												266,827,749,576,000.00	3,162,245,983,800	1,191,614,540,30
Total For R2048												266,827,749,576,000.00	3,162,245,983,800	1,191,614,540,30
R209	On	31/03/2036	Spot Bond			10.27500	70.46044	10.31500	70.21169			597,334,849,435,000.00	544,752,783,400	565,907,783,80
Total R209 SPOT												597,334,849,435,000.00	544,752,783,400	565,907,783,80
Total For R209												597,334,849,435,000.00	544,752,783,400	565,907,783,80
R210	On	31/03/2028	Spot Bond			2.81000	217.23177	2.81000	217.17561			7,247,906,060,000.00	2,579,326,000	213,023,712,70
Total R210 SPOT												7,247,906,060,000.00	2,579,326,000	213,023,712,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R210										7,247,906,060,000.00	2,579,326,000	213,023,712,70
R213 On 28/02/2031 Spot Bond			9.89000	83.71371	9.92000	83.53648				630,671,784,307,000.00	569,329,806,300	390,027,829,40
Total R213 SPOT										10,671,784,307,000.00	569,329,806,300	390,027,829,40
Total For R213										10,671,784,307,000.00	569,329,806,300	390,027,829,40
R214 On 28/02/2041 Spot Bond			10.54500	67.66766	10.58500	67.40958				929,442,251,699,000.00	1,036,457,302,200	630,784,663,60
Total R214 SPOT										19,442,251,699,000.00	036,457,302,200	630,784,663,60
Total For R214										19,442,251,699,000.00	036,457,302,200	630,784,663,60
RDFB1 On 27/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.79724				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.45551				0.00	0	12,000,000,00
Total RDFB14 SPOT										0.00	0	12,000,000,00
Total For RDFB14										0.00	0	12,000,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.49309				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.21793				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.95122				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.16918				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.11955				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.01559				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.54854				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.38984				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.70447				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.11692				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.90671				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.20977				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.46926				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.58677				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.14853				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.50872				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.55695				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.10742				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED70 On 17/04/2023 Spot Bond					0.00000	102.02737				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.63171				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.17339				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.48410				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.08694				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.33755				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.85599				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.12325				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.30957				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.33096				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.35625				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.41789				0.00	0	
Total RFCD1 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 RFCD1									0.00	0	
RMB10€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMB10€ SPOT									0.00	0	
Total For RMB10€									0.00	0	
RW23 On 10/12/2023 Spot Bond			7.12500	106.62591	7.12500	106.60541			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			12.12000	94.65448	12.12000	94.62389			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
RW31 On 30/06/2031 Spot Bond			11.22000	99.60360	11.22000	99.57374			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.42411			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.35500	99.45833	10.35500	99.43074			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.63500	104.84122	5.63500	104.82519			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	100.84450			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.88562			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.24000	109.97857	8.24000	109.95403		856,960,000,000.00	104,000,000	26,000,000	
Total SBS20 SPOT								856,960,000,000.00	104,000,000	26,000,000	
Total For SBS20								856,960,000,000.00	104,000,000	26,000,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.12276		0.00	45,000,000,000	18,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS21 SPOT										0.00	45,000,000,000	18,500,000,000
Total For SBS21										0.00	45,000,000,000	18,500,000,000
SBS27 On 20/02/2024 Spot Bond			7.26000	106.06642	7.26000	106.04553				0.00	0	50,000,000
Total SBS27 SPOT										0.00	0	50,000,000
Total For SBS27										0.00	0	50,000,000
SBS3 On 25/05/2026 Spot Bond			8.31500	102.43952	8.31500	102.41647				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.65500	107.55806	8.65500	107.53302				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.58000	105.89914	7.58000	105.87774				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.75000	104.86156	7.75000	104.83954				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.45000	103.02753	9.45000	103.00124				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.97500	106.20645	5.97500	106.18918				0.00	0	30,000,000
Total SBS41 SPOT										0.00	0	30,000,000
Total For SBS41										0.00	0	30,000,000
SBS42 On 12/11/2025 Spot Bond			8.03000	112.11951	8.03000	112.09512				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.73500	113.23560	8.73500	113.20886				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.31000	104.93230	6.31000	104.91429				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.42872				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS51 On 31/01/2024 Spot Bond			7.25000	7.25000	7.25000	105.82417				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.98449				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.58455				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.50355				0.00	0	90,000,00
Total SBS55 SPOT										0.00	0	90,000,00
Total For SBS55										0.00	0	90,000,00
SBS56 On 12/06/2022 Spot Bond			4.61000	103.52054	4.61000	103.50759				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.37577				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.62399				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.40087				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.16007				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.67039				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.80586				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.26237				0.00	0	
Total SBS65 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 SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.21526				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.92400				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.65275				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.43814				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.67516				0.00	2,500,000,000	2,500,000,000
Total SBS70 SPOT										0.00	2,500,000,000	2,500,000,000
Total For SBS70										0.00	2,500,000,000	2,500,000,000
SBS71 On 02/02/2027 Spot Bond					0.00000	100.72103				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.39489				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.70100	325.76329	1.70100	325.68890				0.00	0	30,000,000
Total SBSI11 SPOT										0.00	0	30,000,000
Total For SBSI11										0.00	0	30,000,000
SBSI14 On 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	223.75611				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.51223				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.51596				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2022 Spot Bond					0.00000	99.98479				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT101 On 30/09/2022 Spot Bond					0.00000	101.74099				0.00	1,272,000,000	636,000,000
Total SBT102 SPOT										0.00	1,272,000,000	636,000,000
Total For SBT102										0.00	1,272,000,000	636,000,000
SBT102 On 31/03/2024 Spot Bond					0.00000	103.61923				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT103 On 30/09/2025 Spot Bond					0.00000	103.88024				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT104 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	
SBT105 On 31/12/2026 Spot Bond					0.00000	100.38738				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.59455				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.69605				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.84500	108.88164	6.84500	108.86151				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.75511				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.78600				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.13261				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT208 On 28/11/2025 Spot Bond					0.00000	102.74203				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.15822				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	101.49320				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.64221				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.66392				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.38500	96.42732	9.38500	96.40289				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.67936				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.70592				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.70275				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.69688				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.74366				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.68526				0.00	0	
Total SLRB5 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 SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.74366				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.73195				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.81375				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.70865				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.76703				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.76116				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.17000	109.99321	7.17000	109.97193				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.20504				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.49119				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.81162				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.57626				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.83632				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.52799				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.54005				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.06109				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.14344				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.19101				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.38543				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.35740				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.24472				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.54757				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.14875				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	99.98408				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01 On 31/01/2025 Spot Bond			3.27500	3.27500	3.27500	154.95824				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.41000	110.87108	8.41000	110.84599				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.41000	86.24919	9.41000	86.22764				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.37541				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.17310				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.87500	108.72998	6.87500	108.70978				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.98000	113.09244	4.98000	113.05650				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.63537				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.01087				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.30773				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.24000	2.24000	2.24000	322.89590				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.95594				0.00	0	
Total SSN054 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 SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.87009				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	99.91632				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	155.48622				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	113.05650				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.15000	4.15000	4.15000	110.37619				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.99000	3.99000	3.99000	203.54725				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.48750				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.47854				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.24083				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.23515				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.58356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.52532				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.12364				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.20017				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.50063				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.27531				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.83333				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.81500	4.81500	4.81500	227.18144				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.11552				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.20701				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.41236				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.53539				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09 On 07/06/2023 Spot Bond					0.00000	100.37272				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			10.34000	88.92101	10.34000	88.89624				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.14863				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.14000	201.94495	4.14000	201.88550				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			4.99500	223.51875	4.99500	223.44781				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.71776				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	99.97814				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/06/2022 Spot Bond					0.00000	100.27896				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.39054				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	101.15923				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	101.08558				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	101.29626				0.00	0	
Total SSN139 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 SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	101.17696				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.89888				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	101.13869				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.35420				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14 On 03/05/2022 Spot Bond					0.00000	100.90475				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14 On 09/05/2022 Spot Bond					0.00000	100.73260				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	100.49375				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15 On 03/06/2022 Spot Bond					0.00000	100.38592				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SSN15 On 29/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total SSN152 SPOT									10,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total For SSN152									10,000,000,000,000.00	20,000,000,000	10,000,000,000	
SST20 On 08/12/2026 Spot Bond					0.00000	100.36012				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.13862				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.90000	100.29517	8.90000	100.27118				0.00	0	260,000,000

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 SZ25 SPOT										0.00	0	260,000,00
Total For SZ25										0.00	0	260,000,00
T16OM On 21/08/2022 Spot Bond					0.00000	100.48371				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.53098				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.52897				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.55392				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.54388				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.74630	7.21000	100.72659				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	100.79831	7.72000	100.77722				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.81207				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.87063				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.36224				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.44443				0.00	500,000,000	500,000,00
Total TFS154 SPOT										0.00	500,000,000	500,000,00
Total For TFS154										0.00	500,000,000	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.82843				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.02796				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.61273				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.45682				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.12728				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.04596				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.53002				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.83172				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.95419				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.02677				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.02806				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.25770				0.00	0	
Total TFS169 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 TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.42134				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.48844				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.51004				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.56987				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.47522				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	100.52609				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.55013				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A6 On 21/11/2022 Spot Bond					0.00000	100.52800				0.00	0	
Total TH15A6 SPOT										0.00	0	
Total For TH15A6										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.59639				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.71420				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.73671				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
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.64362				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.81809				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.61950				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.40152				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.04069				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.83323				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.63662				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.94778				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	100.87664	8.49000	100.85347				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.74963				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.55917				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A7 On 21/08/2022 Spot Bond					0.00000	100.53402				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.55616				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.76000	100.59788	5.76000	100.58210				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.57828				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.61447				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.61648				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.60944				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.65766				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.64461				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	100.82518				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	100.91029				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D3 On 21/08/2024 Spot Bond					0.00000	100.86023				0.00	0	
Total TH16D3 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 TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.59909				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.58404				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.63521				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.61213				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.81950				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.78248				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	100.48371				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.28275				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.57500	101.62752	6.57500	101.60972				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.19500	105.89462	7.19500	105.87428				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.14309				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.19841				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.90500	105.00366	8.90500	104.97853				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.50845				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.21709				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.69854				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.76458				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.09300	109.82432	7.09300	109.80318			385,721,595,800.00	54,380,600	1,161,373,700	
Total TN23 SPOT									385,721,595,800.00	54,380,600	1,161,373,700	
Total For TN23									385,721,595,800.00	54,380,600	1,161,373,700	
TN23/R On 06/11/2023 Spot Bond			100.00000	39.32673	100.00000	39.23873			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			9.19500	101.90269	9.19500	101.87739			714,328,287,000.00	77,686,600	1,695,781,000	
Total TN25 SPOT									714,328,287,000.00	77,686,600	1,695,781,000	
Total For TN25									714,328,287,000.00	77,686,600	1,695,781,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	16.18385	100.00000	16.14763			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			10.33500	97.34264	10.33500	97.31554			408,920,176,431,000.00	39,566,538,600	18,606,341,500	
Total TN27 SPOT									18,920,176,431,000.00	39,566,538,600	18,606,341,500	
Total For TN27									18,920,176,431,000.00	39,566,538,600	18,606,341,500	
TN27/R On 14/11/2027 Spot Bond			100.00000	13.05127	100.00000	13.02205			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN29 On 07/02/2029 Spot Bond			10.60500	99.77500	10.60500	99.76693				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.27500	95.57253	11.27500	95.54373				0.00	0	1,200,000.00
Total TN30 SPOT										0.00	0	1,200,000.00
Total For TN30										0.00	0	1,200,000.00
TN30/R On 09/10/2030 Spot Bond			8.00000	114.98386	8.00000	114.95909				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.54700	100.32031	11.54700	100.31149				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.80500	91.87287	11.80500	91.84392				0.00	0	620,000.00
Total TN40 SPOT										0.00	0	620,000.00
Total For TN40										0.00	0	620,000.00
TN40/R On 09/10/2040 Spot Bond			10.75000	99.74143	10.75000	99.71275				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.87585				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.93554				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.34000	101.19013	5.34000	100.42114				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.11395				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.11287				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.11512				0.00	0	
Total TR5A21 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 TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.11836				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.61000	101.39986	7.61000	102.07306				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM: On 20/06/2022 Spot Bond					0.00000	100.09815				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM: On 20/12/2022 Spot Bond					0.00000	100.09922				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.23417				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.58500	104.86943	6.58500	104.85066				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.68286				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.86891				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.43193				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.10871				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.16665				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.87500	108.67212	6.87500	108.65194				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A4 On 13/04/2022 Spot Bond					0.00000	101.10871				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A6 On 13/04/2024 Spot Bond					0.00000	101.16665				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond			8.62000	103.99608	8.62000	103.97196				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond					0.00000	99.36197				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	101.98221				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA4B2 On 20/06/2026 Spot Bond					0.00000	100.13043				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B1 On 20/06/2026 Spot Bond					0.00000	100.12397				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5B2 On 20/06/2026 Spot Bond					0.00000	100.16591				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C1 On 20/06/2026 Spot Bond					0.00000	100.16591				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	99.44260				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	97.62394				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP261 On 07/02/2023 Spot Bond					0.00000	94.89304				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	94.67922				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	94.01396				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.54290				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.26913				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.99540				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.95276				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.86834				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.78392				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.73382				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.69571				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.51233				0.00	0	
Total TWC401 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 TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.42584				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.33672				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.73500	102.46945	10.73500	102.44034				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.65601				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.73199				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.68728				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.76500				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.76704				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.81161				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.91880				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.96204				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.84658				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.39125				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.50663				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.67176				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.72998				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.48077				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.48272				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.23659				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.52e+017	758,260,419,900	501,781,486,700
Total for SPOT :										1.52e+017	758,260,419,900	501,781,486,700
Total Futures										1.52e+017	758,260,421,138	501,782,604,700
Total Options										0.00	0	154,700
Grand Total:										1.52e+017	758,260,421,138	501,782,759,400