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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/11/2021

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/02/2022 Bond Future			11.47500	77.86591	11.34955	78.51932			0.00	0	26
ES33 On 05/05/2022 Bond Future			11.71469	75.02595	11.58181	75.69788			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.96621	75.90394	11.82977	76.57315			0.00	0	
ES33 On 03/11/2022 Bond Future			12.21657	73.15052	12.07773	73.81133			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/02/2022 Bond Future			11.91969	76.52009	11.79898	77.24240			0.00	0	3,57
ES42 On 05/05/2022 Bond Future			12.14441	73.18296	12.01660	73.92445			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			12.37363	74.03776	12.24216	74.77747			0.00	0	
ES42 On 03/11/2022 Bond Future			12.60271	70.78101	12.46845	71.51348			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 03/02/2022 Bond Future			155.26554	155.26554	155.13894	155.13894			0.00	0	5,37
I2025 On 05/05/2022 Bond Future			157.13491	157.13491	157.02802	157.02802			0.00	0	16
I2025 On 04/08/2022 Bond Future			157.46207	157.46207	157.33087	157.33087			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	03/11/2022	Bond Future			159.48522	159.48522	159.31732	159.31732			0.00	0	
Total I2025 Future												0.00	0	5,48
Total For I2025												0.00	0	5,48
I2029	On	03/02/2022	Bond Future			115.18591	115.18591	115.23876	115.23876			0.00	0	2,80
I2029	On	05/05/2022	Bond Future			115.37555	115.37555	115.44452	115.44452			0.00	0	18
I2029	On	04/08/2022	Bond Future			116.79902	116.79902	116.85230	116.85230			0.00	0	
I2029	On	03/11/2022	Bond Future			117.07671	117.07671	117.10428	117.10428			0.00	0	
Total I2029 Future												0.00	0	2,95
Total For I2029												0.00	0	2,95
I2033	On	03/02/2022	Bond Future			111.17782	111.17782	111.15211	111.15211			0.00	0	7,38
I2033	On	05/05/2022	Bond Future			111.23815	111.23815	111.22704	111.22704			0.00	0	2,11
I2033	On	04/08/2022	Bond Future			112.61061	112.61061	112.58341	112.58341			0.00	0	
I2033	On	03/11/2022	Bond Future			112.75344	112.75344	112.70060	112.70060			0.00	0	
Total I2033 Future												0.00	0	9,51
Total For I2033												0.00	0	9,51
I2038	On	03/02/2022	Bond Future			124.45502	124.45502	124.42548	124.42548			0.00	0	6,27
I2038	On	05/05/2022	Bond Future			125.95349	125.95349	125.94071	125.94071			0.00	0	6,11
I2038	On	04/08/2022	Bond Future			125.69458	125.69458	125.66295	125.66295			0.00	0	
I2038	On	03/11/2022	Bond Future			127.31000	127.31000	127.24991	127.24991			0.00	0	
Total I2038 Future												0.00	0	6,95
Total For I2038												0.00	0	6,95
I2046	On	03/02/2022	Bond Future			116.19900	116.19900	115.48352	115.48352			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			115.71698	115.71698	115.00824	115.00824			0.00	0	1,11
I2046	On	04/08/2022	Bond Future			117.14485	117.14485	116.41087	116.41087			0.00	0	
I2046	On	03/11/2022	Bond Future			116.72855	116.72855	115.95859	115.95859			0.00	0	
Total I2046 Future												0.00	0	15,67
Total For I2046												0.00	0	15,67
I2050	On	03/02/2022	Bond Future			117.33394	117.33394	116.19904	116.19904			0.00	0	8,48
I2050	On	05/05/2022	Bond Future			118.74657	118.74657	117.61389	117.61389			0.00	0	3,11
I2050	On	04/08/2022	Bond Future			118.19831	118.19831	117.03438	117.03438			0.00	0	
I2050	On	03/11/2022	Bond Future			119.71737	119.71737	118.51228	118.51228			0.00	0	
Total I2050 Future												0.00	0	8,87
Total For I2050												0.00	0	8,87
R186	On	03/02/2022	Bond Future			8.17485	110.57483	8.16984	110.59575		5.73	169,842,938.88	1,536	54,66
R186	On	05/05/2022	Bond Future			8.40999	111.87936	8.40075	111.91583		5.47	0.00	0	4,40
R186	On	04/08/2022	Bond Future			8.66901	107.89865	8.66338	107.91960		5.83	0.00	0	
R186	On	03/11/2022	Bond Future			8.92842	109.31300	8.92936	109.30971		5.44	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
Total R186 Future												169,842,938.88	1,536	59,06
R186	On	03/02/2022	Bond Future	7.28	Call			135.12000	0.13512	129,920	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,930.95000	3.93095	3,946,670	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			139.52000	0.13952	134,200	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,891.79000	3.89179	3,907,390	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			143.95000	0.14395	138,500	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,852.67000	3.85267	3,868,140	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			370.44000	0.37044	361,020	5.08	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put			4,082.27000	4.08227	4,109,320	5.08	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,488.26000	1.48826	1,466,300	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,886.81000	1.88681	1,901,320	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			72.44000	0.07244	69,720	5.09	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			6,926.18000	6.92618	6,959,930	5.09	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			229.07000	0.22907	222,360	4.95	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.28	Put			4,768.14000	4.76814	4,797,900	4.95	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,585.68000	1.58568	1,563,000	5.51	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.35	Put			1,786.21000	1.78621	1,800,000	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			805.42000	0.80542	789,860	5.32	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.88	Put			2,885.43000	2.88543	2,906,340	5.32	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,199.04000	1.19904	1,179,460	5.43	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.14	Put			2,234.33000	2.23433	2,251,220	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Call			3,702.90000	3.70290	3,671,190	5.98	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			681.47000	0.68147	686,230	5.98	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.31	Call			1,507.58000	1.50758	1,485,480	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,866.49000	1.86649	1,880,860	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,526.74000	1.52674	1,504,490	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,846.03000	1.84603	1,860,250	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,225.94000	2.22594	2,199,420	5.64	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,286.81000	1.28681	1,296,760	5.64	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			3,010.17000	3.01017	2,980,430	5.83	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			907.88000	0.90788	914,610	5.83	0.00	0	4,00
R186	On	04/08/2022	Bond Future	7.96	Put			3,650.77000	3.65077	3,661,790	5.56	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,230.93000	1.23093	1,219,730	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,239.06000	3.23906	3,248,810	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,192.55000	3.19255	3,202,150	5.67	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,929.24000	4.92924	4,909,710	6.62	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			873.56000	0.87356	874,980	6.62	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			200.00000	0.20000	196,590	5.18	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,781.20000	6.78120	6,798,740	5.18	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	04/08/2022	Bond Future	7.96	Call		992.68000	0.99268	982,750	5.56	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Call		1,245.69000	1.24569	1,234,430	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		3,215.74000	3.21574	3,225,430	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,260.57000	1.26057	1,249,220	5.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,689.33000	1.68933	1,687,510	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		3,061.95000	3.06195	3,056,840	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,705.13000	1.70513	1,703,310	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		3,042.22000	3.04222	3,037,110	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,673.61000	1.67361	1,671,800	5.35	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		3,081.78000	3.08178	3,076,680	5.35	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											169,842,938.88	1,536	83,78
R197	On	03/02/2022	Bond Future			322.17593	322.17593	322.50037	322.50037		0.00	0	1,07
R197	On	05/05/2022	Bond Future			326.05469	326.05469	326.42707	326.42707		0.00	0	27
R197	On	04/08/2022	Bond Future			321.71603	321.71603	322.04441	322.04441		0.00	0	
R197	On	03/11/2022	Bond Future			325.85112	325.85112	326.11183	326.11183		0.00	0	
Total R197 Future											0.00	0	1,31
Total For R197											0.00	0	1,31
R202	On	03/02/2022	Bond Future			243.06359	243.06359	243.00721	243.00721		0.00	0	8,07
R202	On	05/05/2022	Bond Future			245.98996	245.98996	245.96593	245.96593		0.00	0	47
R202	On	04/08/2022	Bond Future			244.58364	244.58364	244.52318	244.52318		0.00	0	
R202	On	03/11/2022	Bond Future			247.72635	247.72635	247.61077	247.61077		0.00	0	
Total R202 Future											0.00	0	8,46
Total For R202											0.00	0	8,46
R2023	On	03/02/2022	Bond Future			5.35743	105.86507	5.46927	105.74975	1.20	0.00	0	13,47
R2023	On	05/05/2022	Bond Future			5.54031	103.20359	5.66965	103.10124	1.02	0.00	0	77
R2023	On	04/08/2022	Bond Future			5.85269	104.41952	6.06981	104.29983	0.80	0.00	0	
R2023	On	03/11/2022	Bond Future			6.44776	101.85972	6.91490	101.71674	0.87	0.00	0	
Total R2023 Future											0.00	0	14,18
R2023	On	03/02/2022	Bond Future	5.06	Call		51.97000	0.05197	77,280	0.98	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		474.94000	0.47494	384,930	0.98	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		54.96000	0.05496	81,180	0.99	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		467.57000	0.46757	378,470	0.99	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		58.20000	0.05820	85,350	1.00	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		460.44000	0.46044	372,270	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		629.34000	0.62934	706,440	1.12	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		125.10000	0.12510	99,850	1.12	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		616.90000	0.61690	693,430	1.12	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	05/05/2022	Bond Future	6.29	Put		128.35000	0.12835	102,530	1.12	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		623.11000	0.62311	699,930	1.12	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		126.71000	0.12671	101,180	1.12	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		281.52000	0.28152	224,340	0.78	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		268.16000	0.26816	331,040	0.78	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		279.07000	0.27907	222,260	0.78	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		262.07000	0.26207	324,190	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		283.99000	0.28399	226,420	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		265.10000	0.26510	327,610	0.78	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		223.83000	0.22383	285,800	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		424.39000	0.42439	343,380	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		225.83000	0.22583	288,040	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		423.32000	0.42332	342,550	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		222.23000	0.22223	283,970	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		425.85000	0.42585	344,610	0.79	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											0.00	0	14,18
R2030	On	03/02/2022	Bond Future			9.65132	91.12923	9.58279	91.48330	9.20	729,033.84	8	83,80
R2030	On	05/05/2022	Bond Future			9.87259	92.20474	9.79820	92.57582	8.80	0.00	0	14,72
R2030	On	04/08/2022	Bond Future			10.11293	89.26723	10.03753	89.62959	9.03	0.00	0	
R2030	On	03/11/2022	Bond Future			10.33864	90.44442	10.26395	90.79074	8.55	0.00	0	
Total R2030 Future											729,033.84	8	98,53
R2030	On	03/02/2022	Bond Future	8.39	Call		63.71000	0.06371	48,000	8.43	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		6,518.27000	6.51827	6,856,630	8.43	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		300.73000	0.30073	243,980	8.68	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		4,199.28000	4.19928	4,496,600	8.68	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call		591.60000	0.59160	496,910	8.90	0.00	0	4,00
R2030	On	03/02/2022	Bond Future	9.35	Put		2,247.32000	2.24732	2,461,660	9.10	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Call		1,204.50000	1.20450	1,049,690	9.15	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		2,000.29000	2.00029	2,199,550	9.15	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		1,227.36000	1.22736	1,070,660	9.16	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		1,970.80000	1.97080	2,168,170	9.16	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		1,941.60000	1.94160	2,137,080	9.17	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		1,629.66000	1.62966	1,442,800	9.28	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		1,540.58000	1.54058	1,707,790	9.28	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		2,160.73000	2.16073	1,941,530	9.43	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		1,146.55000	1.14655	1,281,420	9.43	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call		1,031.31000	1.03131	891,580	9.10	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put		3,136.65000	3.13665	3,396,030	8.90	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2030 On 03/02/2022 Bond Future	9.90	Call			2,560.14000	2.56014	2,321,180	9.57		0.00	0	
R2030 On 03/02/2022 Bond Future	9.90	Put			935.90000	0.93590	1,051,010	9.57		0.00	0	8,00
R2030 On 03/02/2022 Bond Future	10.85	Call			6,432.66000	6.43266	6,102,980	10.78		0.00	0	
R2030 On 03/02/2022 Bond Future	10.85	Put			161.03000	0.16103	185,420	10.78		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.45	Call			1,250.48000	1.25048	1,091,890	9.17		0.00	0	
R2030 On 05/05/2022 Bond Future	8.81	Call			477.46000	0.47746	412,100	8.18		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Put			5,596.90000	5.59690	5,902,620	8.18		0.00	0	
R2030 On 05/05/2022 Bond Future	7.73	Call			49.39000	0.04939	40,010	8.36		0.00	0	20
R2030 On 05/05/2022 Bond Future	7.73	Put			11,191.54000	11.19154	11,553,240	8.36		0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Call			2,645.08000	2.64508	2,433,550	8.93		0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Put			1,889.91000	1.88991	2,049,460	8.93		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.14	Call			126.41000	0.12641	104,930	8.27		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			8,927.23000	8.92723	9,276,830	8.27		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			249.37000	0.24937	210,950	8.20		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.47	Put			7,214.97000	7.21497	7,547,630	8.20		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			3,446.91000	3.44691	3,203,780	9.16		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			1,416.92000	1.41692	1,544,870	9.16		0.00	0	
R2030 On 05/05/2022 Bond Future	8.89	Call			560.55000	0.56055	486,670	8.24		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			5,252.06000	5.25206	5,549,260	8.24		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Call			1,236.66000	1.23666	1,105,800	8.56		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			3,514.21000	3.51421	3,754,430	8.56		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	11.04	Call			6,505.64000	6.50564	6,191,890	10.12		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			558.37000	0.55837	615,700	10.12		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	10.19	Call			3,381.60000	3.38160	3,140,750	9.14		0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			1,448.84000	1.44884	1,579,070	9.14		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			3,414.19000	3.41419	3,172,200	9.15		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			1,432.80000	1.43280	1,561,890	9.15		0.00	0	20
R2030 On 04/08/2022 Bond Future	9.56	Put			4,022.20000	4.02220	4,246,380	8.78		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			288.44000	0.28844	252,560	8.42		0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			9,182.47000	9.18247	9,508,950	8.42		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Call			869.15000	0.86915	782,210	8.45		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			5,792.74000	5.79274	6,068,160	8.45		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			1,262.96000	1.26296	1,357,370	9.85		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.54	Call			1,645.04000	1.64504	1,508,960	8.76		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			4,083.73000	4.08373	4,310,010	8.76		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			1,664.03000	1.66403	1,526,910	8.77		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			4,052.88000	4.05288	4,278,120	8.77		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			1,683.16000	1.68316	1,544,980	8.78		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			5,525.00000	5.52500	5,257,050	9.85		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			2,709.47000	2.70947	2,542,980	8.61		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
R2030	On	03/11/2022	Bond Future	10.10	Put			3,475.75000	3.47575	3,655,580	8.61		0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			2,664.06000	2.66406	2,499,280	8.60		0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,524.39000	3.52439	3,705,930	8.60		0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,686.54000	2.68654	2,520,910	8.60		0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,499.83000	3.49983	3,680,520	8.60		0.00	0	
Total R2030 Option													0.00	0	26,92
Total For R2030													729,033.84	8	125,45
R2032	On	03/02/2022	Bond Future			10.13977	91.14716	10.04521	91.69244		10.29		0.00	0	109,35
R2032	On	05/05/2022	Bond Future			10.34938	88.07611	10.24849	88.64030		10.18		0.00	0	20,35
R2032	On	04/08/2022	Bond Future			10.56916	89.09180	10.46618	89.64995		9.88		0.00	0	
R2032	On	03/11/2022	Bond Future			10.78561	86.12090	10.68183	86.66605		10.05		0.00	0	
Total R2032 Future													0.00	0	129,77
R2032	On	03/02/2022	Bond Future	8.91	Call			65.60000	0.06560	43,920	8.92		0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put			6,977.05000	6.97705	7,500,650	8.92		0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			162.00000	0.16200	115,060	9.10		0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			5,616.85000	5.61685	6,115,190	9.10		0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			649.86000	0.64986	510,530	9.76		0.00	0	1,05
R2032	On	03/02/2022	Bond Future	9.58	Put			3,416.13000	3.41613	3,819,410	9.78		0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			738.50000	0.73850	585,610	9.84		0.00	0	2
R2032	On	03/02/2022	Bond Future	9.62	Put			3,246.93000	3.24693	3,639,320	9.84		0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			834.54000	0.83454	667,710	9.91		0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			3,043.14000	3.04314	3,421,590	9.91		0.00	0	1,05
R2032	On	03/02/2022	Bond Future	9.81	Put			2,514.92000	2.51492	2,853,220	10.09		0.00	0	15
R2032	On	03/02/2022	Bond Future	9.90	Call			1,361.60000	1.36160	1,128,390	10.19		0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			2,207.76000	2.20776	2,519,830	10.19		0.00	0	90
R2032	On	03/02/2022	Bond Future	10.14	Call			2,068.33000	2.06833	1,765,930	10.44		0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			1,521.73000	1.52173	1,764,610	10.44		0.00	0	5
R2032	On	03/02/2022	Bond Future	9.58	Call			666.89000	0.66689	524,890	9.78		0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Put			1,075.08000	1.07508	1,262,510	10.70		0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			3,090.53000	3.09053	2,716,000	10.80		0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			955.47000	0.95547	1,126,220	10.80		0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			3,130.31000	3.13031	2,753,480	10.82		0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			939.23000	0.93923	1,107,680	10.82		0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			1,138.90000	1.13890	931,920	10.09		0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			923.39000	0.92339	1,089,550	10.83		0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			3,210.75000	3.21075	2,829,370	10.85		0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			907.78000	0.90778	1,071,680	10.85		0.00	0	15
R2032	On	03/02/2022	Bond Future	10.53	Call			3,540.21000	3.54021	3,141,520	10.97		0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			791.62000	0.79162	938,210	10.97		0.00	0	2

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032 On 03/02/2022 Bond Future	10.35	Call			2,816.65000	2.81665	2,458,800	10.70	0.00	0	
R2032 On 03/02/2022 Bond Future	10.65	Put			643.99000	0.64399	767,260	11.17	0.00	0	1,00
R2032 On 03/02/2022 Bond Future	10.66	Call			4,099.11000	4.09911	3,675,300	11.19	0.00	0	
R2032 On 03/02/2022 Bond Future	10.66	Put			632.96000	0.63296	754,430	11.19	0.00	0	9
R2032 On 03/02/2022 Bond Future	10.90	Call			5,184.72000	5.18472	4,723,570	11.58	0.00	0	
R2032 On 03/02/2022 Bond Future	10.90	Put			414.90000	0.41490	499,030	11.58	0.00	0	90
R2032 On 03/02/2022 Bond Future	10.44	Call			3,170.44000	3.17044	2,791,320	10.83	0.00	0	
R2032 On 03/02/2022 Bond Future	9.57	Put			3,459.44000	3.45944	3,865,390	9.76	0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Call			5,417.52000	5.41752	4,949,960	11.67	0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Put			379.50000	0.37950	457,220	11.67	0.00	0	40
R2032 On 03/02/2022 Bond Future	11.13	Call			6,265.58000	6.26558	5,778,000	11.93	0.00	0	
R2032 On 03/02/2022 Bond Future	11.13	Put			271.55000	0.27155	329,250	11.93	0.00	0	20
R2032 On 03/02/2022 Bond Future	10.65	Call			4,055.23000	4.05523	3,633,220	11.17	0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Call			5,140.92000	5.14092	4,726,900	11.39	0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Put			1,158.03000	1.15803	1,308,200	11.39	0.00	0	90
R2032 On 05/05/2022 Bond Future	9.58	Call			962.57000	0.96257	811,860	9.79	0.00	0	70
R2032 On 05/05/2022 Bond Future	9.58	Put			4,826.54000	4.82654	5,240,020	9.79	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			5,384.20000	5.38420	4,962,140	11.48	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			1,085.49000	1.08549	1,227,620	11.48	0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			2,318.99000	2.31899	2,045,640	10.34	0.00	0	70
R2032 On 05/05/2022 Bond Future	10.18	Put			2,704.77000	2.70477	2,995,610	10.34	0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			2,643.08000	2.64308	2,347,340	10.45	0.00	0	90
R2032 On 05/05/2022 Bond Future	10.29	Put			2,410.36000	2.41036	2,678,810	10.45	0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			5,962.85000	5.96285	5,523,400	11.68	0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			933.41000	0.93341	1,058,150	11.68	0.00	0	70
R2032 On 05/05/2022 Bond Future	11.02	Call			5,302.79000	5.30279	4,883,360	11.45	0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			1,109.17000	1.10917	1,253,930	11.45	0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			5,343.55000	5.34355	4,922,810	11.46	0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			1,097.36000	1.09736	1,240,810	11.46	0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Put			5,495.40000	5.49540	5,889,930	9.47	0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			3,765.32000	3.76532	4,079,270	9.85	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			2,380.72000	2.38072	2,134,870	9.86	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			3,734.68000	3.73468	4,046,980	9.86	0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			389.10000	0.38910	324,350	8.98	0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			9,067.53000	9.06753	9,560,930	8.98	0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			1,303.95000	1.30395	1,140,330	9.47	0.00	0	80
R2032 On 04/08/2022 Bond Future	11.60	Put			1,172.85000	1.17285	1,298,780	11.33	0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			8,232.30000	8.23230	7,775,830	11.70	0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			923.21000	0.92321	1,024,890	11.70	0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			2,330.97000	2.33097	2,088,430	9.85	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 04/08/2022 Bond Future	10.20	Put			3,796.15000	3.79615	4,111,760	9.85		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			2,355.77000	2.35577	2,111,570	9.85		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			7,062.33000	7.06233	6,630,110	11.33		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Call			3,393.36000	3.39336	3,114,830	10.15		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Put			3,508.62000	3.50862	3,775,240	10.15		0.00	0	
Total R2032 Option										0.00	0	15,25
Total For R2032										0.00	0	145,06
R2035 On 03/02/2022 Bond Future			10.53108	92.32843	10.40532	93.14094		11.52		19,296,641.87	209	98,10
R2035 On 05/05/2022 Bond Future			10.72845	88.93968	10.59562	89.77443		11.46		0.00	0	8,92
R2035 On 04/08/2022 Bond Future			10.93710	89.96378	10.80081	90.79576		11.10		0.00	0	
R2035 On 03/11/2022 Bond Future			11.14188	86.67369	11.00332	87.49600		11.37		0.00	0	
Total R2035 Future										19,296,641.87	209	107,02
R2035 On 03/02/2022 Bond Future	9.70	Call			407.35000	0.40735	282,200	10.75		0.00	0	68
R2035 On 03/02/2022 Bond Future	9.70	Put			5,167.66000	5.16766	5,855,020	10.75		0.00	0	
R2035 On 03/02/2022 Bond Future	9.92	Call			755.63000	0.75563	554,050	11.10		0.00	0	20
R2035 On 03/02/2022 Bond Future	9.92	Put			3,993.17000	3.99317	4,604,100	11.10		0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Call			1,146.26000	1.14626	873,060	11.35		0.00	0	28
R2035 On 03/02/2022 Bond Future	10.24	Put			2,601.83000	2.60183	3,082,500	11.51		0.00	0	
R2035 On 03/02/2022 Bond Future	10.26	Call			1,575.66000	1.57566	1,235,320	11.53		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Put			2,527.91000	2.52791	3,000,080	11.53		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Call			1,821.19000	1.82119	1,446,880	11.63		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Put			2,247.43000	2.24743	2,685,630	11.63		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.35	Put			2,214.07000	2.21407	2,648,040	11.64		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			2,798.03000	2.79803	2,313,400	12.01		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			1,481.04000	1.48104	1,808,920	12.01		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.65	Call			2,961.20000	2.96120	2,461,380	12.07		0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			1,390.09000	1.39009	1,702,780	12.07		0.00	0	68
R2035 On 03/02/2022 Bond Future	10.24	Call			1,517.40000	1.51740	1,185,560	11.51		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.03	Put			751.89000	0.75189	942,820	12.78		0.00	0	28
R2035 On 03/02/2022 Bond Future	11.05	Call			4,782.59000	4.78259	4,155,780	12.82		0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			727.42000	0.72742	913,120	12.82		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.11	Call			5,077.82000	5.07782	4,436,020	12.94		0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			658.83000	0.65883	829,540	12.94		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.35	Call			1,853.27000	1.85327	1,474,730	11.64		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.22	Put			548.67000	0.54867	694,490	13.15		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Call			5,679.48000	5.67948	5,010,690	13.17		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			539.54000	0.53954	683,260	13.17		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			5,730.28000	5.73028	5,059,420	13.19		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Put			530.67000	0.53067	672,320	13.19		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/02/2022 Bond Future	11.03	Call			4,685.28000	4.68528	4,063,700	12.78		0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Put			495.34000	0.49534	628,820	13.26		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.33	Call			6,187.77000	6.18777	5,499,040	13.34		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Put			453.81000	0.45381	577,590	13.34		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.39	Call			6,495.86000	6.49586	5,796,290	13.44		0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Put			408.41000	0.40841	521,350	13.44		0.00	0	60
R2035 On 03/02/2022 Bond Future	11.22	Call			5,628.87000	5.62887	4,962,180	13.15		0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Put			3,163.80000	3.16380	3,703,110	11.35		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Call			8,272.85000	8.27285	7,526,170	13.98		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			222.80000	0.22280	288,630	13.98		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.88	Call			9,064.44000	9.06444	8,303,370	14.22		0.00	0	
R2035 On 03/02/2022 Bond Future	11.88	Put			169.99000	0.16999	221,430	14.22		0.00	0	1,80
R2035 On 03/02/2022 Bond Future	11.28	Call			5,933.05000	5.93305	5,254,020	13.26		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			7,193.79000	7.19379	6,529,250	13.13		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			925.45000	0.92545	1,095,660	13.13		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			7,240.90000	7.24090	6,574,790	13.14		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			915.69000	0.91569	1,084,330	13.14		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			7,146.72000	7.14672	6,483,780	13.11		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			935.31000	0.93531	1,107,120	13.11		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Put			8,979.80000	8.97980	9,683,790	10.10		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Put			7,247.28000	7.24728	7,891,780	10.24		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			2,605.32000	2.60532	2,249,870	10.92		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			4,292.81000	4.29281	4,769,340	10.92		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Call			2,921.72000	2.92172	2,539,010	11.01		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			3,918.20000	3.91820	4,367,470	11.01		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.53	Call			643.03000	0.64303	515,040	10.10		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.72	Put			3,662.34000	3.66234	4,091,970	11.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			3,194.53000	3.19453	2,789,730	11.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			3,631.32000	3.63132	4,058,500	11.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			3,225.60000	3.22560	2,818,360	11.09		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			3,600.52000	3.60052	4,025,260	11.09		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			1,044.81000	1.04481	857,330	10.24		0.00	0	10
R2035 On 04/08/2022 Bond Future	11.13	Call			4,557.82000	4.55782	4,059,750	11.45		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			2,567.61000	2.56761	2,901,520	11.45		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			8,988.95000	8.98895	8,316,690	12.90		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			1,070.94000	1.07094	1,230,660	12.90		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.72	Call			3,163.61000	3.16361	2,761,260	11.08		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			4,303.87000	4.30387	3,857,360	11.46		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			3,551.63000	3.55163	3,927,430	11.46		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			4,336.29000	4.33629	3,887,800	11.47		0.00	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
R2035	On	03/11/2022	Bond Future	11.14	Put			3.525.07000	3.52507	3,898,890	11.47	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			4,368.82000	4.36882	3,918,360	11.48	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,498.67000	3.49867	3,870,520	11.48	0.00	0	
Total R2035 Option												0.00	0	11,88
Total For R2035												19,296,641.87	209	118,91
R2037	On	03/02/2022	Bond Future			10.70624	83.89726	10.59080	84.64975		12.77	0.00	0	111,68
R2037	On	05/05/2022	Bond Future			10.90061	84.88753	10.77873	85.66089		12.13	0.00	0	11,88
R2037	On	04/08/2022	Bond Future			11.10777	81.61112	10.98282	82.38148		12.38	0.00	0	
R2037	On	03/11/2022	Bond Future			11.29934	82.69201	11.17262	83.45316		12.08	0.00	0	
Total R2037 Future												0.00	0	123,51
R2037	On	03/02/2022	Bond Future	11.45	Call			5,872.00000	5.87200	5,242,590	14.58	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			502.27000	0.50227	625,350	14.58	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			5,923.10000	5.92310	5,291,880	14.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			493.91000	0.49391	615,180	14.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			5,974.28000	5.97428	5,341,270	14.63	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			485.70000	0.48570	605,180	14.63	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			7,301.43000	7.30143	6,681,140	13.86	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			909.98000	0.90998	1,063,050	13.86	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			7,207.13000	7.20713	6,589,720	13.82	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			929.26000	0.92926	1,085,210	13.82	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			7,254.34000	7.25434	6,635,490	13.84	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			919.65000	0.91965	1,074,160	13.84	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			3,695.20000	3.69520	4,090,220	12.29	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			2,345.40000	2.34540	2,629,750	12.83	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			1,183.50000	1.18350	991,910	11.44	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put			6,944.92000	6.94492	7,523,690	11.44	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			3,147.67000	3.14767	2,774,600	12.28	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			3,726.93000	3.72693	4,124,220	12.28	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			3,178.64000	3.17864	2,803,300	12.29	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call			3,209.76000	3.20976	2,832,140	12.30	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			3,663.70000	3.66370	4,056,440	12.30	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			4,994.62000	4.99462	4,508,610	12.83	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			4,407.53000	4.40753	3,991,350	12.32	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,642.44000	3.64244	3,987,410	12.32	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			4,441.34000	4.44134	4,023,360	12.33	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			3,616.64000	3.61664	3,959,810	12.33	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			4,474.92000	4.47492	4,055,140	12.34	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,590.68000	3.59068	3,932,050	12.34	0.00	0	
Total R2037 Option												0.00	0	15

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For R2037										0.00	0	123,66
R2040 On 03/02/2022 Bond Future			10.80589	86.00150	10.68514	86.85036		13.37		602,010.50	7	76,58
R2040 On 05/05/2022 Bond Future			10.99372	87.01663	10.86643	87.88781		12.70		0.00	0	8,48
R2040 On 04/08/2022 Bond Future			11.19359	83.51413	11.06291	84.38319		12.98		0.00	0	
R2040 On 03/11/2022 Bond Future			11.37796	84.62074	11.24516	85.48136		12.66		0.00	0	
Total R2040 Future										602,010.50	7	85,07
R2040 On 03/02/2022 Bond Future	11.57	Call			6,414.93000	6.41493	5,696,930	15.02		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			485.98000	0.48598	616,840	15.02		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			6,470.04000	6.47004	5,750,080	15.05		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			477.80000	0.47780	606,700	15.05		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			6,525.22000	6.52522	5,803,320	15.07		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			469.77000	0.46977	596,730	15.07		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			7,728.13000	7.72813	7,036,610	14.67		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Put			1,039.77000	1.03977	1,219,430	14.67		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			13,441.81000	13.44181	12,629,500	16.35		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			299.03000	0.29903	357,900	16.35		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Call			518.60000	0.51860	395,920	11.46		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Put			8,241.51000	8.24151	8,990,010	11.46		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			2,106.95000	2.10695	1,762,210	12.51		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			4,190.94000	4.19094	4,717,380	12.51		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			7,778.04000	7.77804	7,084,890	14.69		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			1,029.07000	1.02907	1,207,100	14.69		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			7,828.16000	7.82816	7,133,400	14.71		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			1,018.66000	1.01866	1,195,080	14.71		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Put			5,048.28000	5.04828	5,567,000	12.69		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			3,604.12000	3.60412	3,167,940	13.01		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			3,825.22000	3.82522	4,258,100	13.01		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			3,759.84000	3.75984	4,187,650	13.03		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			8,734.06000	8.73406	8,056,860	14.85		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			1,389.23000	1.38923	1,581,090	14.85		0.00	0	40
R2040 On 04/08/2022 Bond Future	9.70	Call			604.10000	0.60410	484,850	11.88		0.00	0	40
R2040 On 04/08/2022 Bond Future	9.70	Put			10,573.91000	10.57391	11,323,720	11.88		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			2,559.06000	2.55906	2,208,720	12.69		0.00	0	40
R2040 On 04/08/2022 Bond Future	11.04	Call			3,638.59000	3.63859	3,199,870	13.02		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			3,792.41000	3.79241	4,222,750	13.02		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			3,673.21000	3.67321	3,231,960	13.03		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			4,777.84000	4.77784	4,301,650	12.78		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			3,775.74000	3.77574	4,160,170	12.78		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			4,813.39000	4.81339	4,335,150	12.79		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 Intert
R2040 On 03/11/2022 Bond Future	11.41	Put			3,747.22000	3.74722	4,129,600	12.79		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			4,742.40000	4.74240	4,268,280	12.77		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			3,804.44000	3.80444	4,190,940	12.77		0.00	0	
Total R2040 Option										0.00	0	4,98
Total For R2040										602,010.50	7	90,05
R2044 On 03/02/2022 Bond Future			10.84284	82.78250	10.71157	83.72430		14.01		496,695.00	6	53,85
R2044 On 05/05/2022 Bond Future			11.02119	83.75965	10.88310	84.72442		13.31		0.00	0	5,75
R2044 On 04/08/2022 Bond Future			11.21062	80.34471	11.06861	81.30895		13.60		0.00	0	
R2044 On 03/11/2022 Bond Future			11.38497	81.40941	11.24028	82.36709		13.27		0.00	0	
Total R2044 Future										496,695.00	6	59,56
R2044 On 03/02/2022 Bond Future	11.59	Call			6,479.44000	6.47944	5,686,220	15.85		0.00	0	
R2044 On 03/02/2022 Bond Future	11.59	Put			499.38000	0.49938	647,960	15.85		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Call			6,535.04000	6.53504	5,739,620	15.87		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Put			491.08000	0.49108	637,460	15.87		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Call			6,590.69000	6.59069	5,793,110	15.90		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Put			482.92000	0.48292	627,140	15.90		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			7,906.88000	7.90688	7,139,670	15.49		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			1,038.32000	1.03832	1,235,880	15.49		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Call			7,805.94000	7.80594	7,042,310	15.44		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			1,059.45000	1.05945	1,260,590	15.44		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			7,856.32000	7.85632	7,090,880	15.46		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			1,048.75000	1.04875	1,248,080	15.46		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			3,685.15000	3.68515	4,151,610	13.69		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			3,867.46000	3.86746	3,366,860	13.70		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			3,652.67000	3.65267	4,116,310	13.70		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			3,795.66000	3.79566	3,300,700	13.68		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			3,717.61000	3.71761	4,186,890	13.68		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			3,831.62000	3.83162	3,333,840	13.69		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			4,846.67000	4.84667	4,316,250	13.40		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			3,790.60000	3.79060	4,217,860	13.40		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			4,883.12000	4.88312	4,350,390	13.41		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			3,761.70000	3.76170	4,186,650	13.41		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			4,810.64000	4.81064	4,282,540	13.39		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			3,820.01000	3.82001	4,249,590	13.39		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										496,695.00	6	59,56
R2048 On 03/02/2022 Bond Future			10.77936	86.27495	10.64792	87.25031		13.76		0.00	0	179,02
R2048 On 05/05/2022 Bond Future			10.94639	82.87791	10.80823	83.87660		13.76		0.00	0	2,03
R2048 On 04/08/2022 Bond Future			11.12160	83.83142	10.97957	84.83003		13.34		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 03/11/2022 Bond Future			11.29202	80.52423	11.14708	81.51678		13.71		0.00	0	
Total R2048 Future										0.00	0	181,05
R2048 On 03/02/2022 Bond Future	9.80	Call			242.02000	0.24202	152,960	12.39		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			7,044.46000	7.04446	7,930,760	12.39		0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Call			477.57000	0.47757	321,640	12.67		0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.00	Put			5,591.67000	5.59167	6,411,100	12.67		0.00	0	
R2048 On 03/02/2022 Bond Future	10.20	Call			843.76000	0.84376	600,320	12.94		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.40	Put			3,261.38000	3.26138	3,890,560	13.26		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Call			1,686.74000	1.68674	1,286,590	13.43		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Put			2,808.63000	2.80863	3,383,840	13.43		0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Call			2,426.02000	2.42602	1,919,010	13.69		0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.70	Put			2,037.17000	2.03717	2,505,520	13.69		0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Put			1,449.20000	1.44920	1,817,510	13.99		0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Call			3,782.78000	3.78278	3,130,250	14.15		0.00	0	10
R2048 On 03/02/2022 Bond Future	11.00	Put			1,214.21000	1.21421	1,537,040	14.15		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Call			6,331.71000	6.33171	5,521,160	15.30		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Put			543.90000	0.54390	708,710	15.30		0.00	0	
R2048 On 03/02/2022 Bond Future	10.40	Call			1,366.15000	1.36615	1,019,970	13.26		0.00	0	10
R2048 On 03/02/2022 Bond Future	10.20	Put			4,322.82000	4.32282	5,054,740	12.94		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Call			6,388.64000	6.38864	5,575,650	15.32		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			534.80000	0.53480	697,170	15.32		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			6,445.61000	6.44561	5,630,210	15.35		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			525.85000	0.52585	685,810	15.35		0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Call			3,302.42000	3.30242	2,695,370	13.99		0.00	0	90
R2048 On 05/05/2022 Bond Future	11.80	Call			7,816.30000	7.81630	7,029,230	15.77		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			1,091.79000	1.09179	1,303,410	15.77		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			7,868.11000	7.86811	7,079,130	15.80		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			1,080.77000	1.08077	1,290,480	15.80		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			7,764.54000	7.76454	6,979,390	15.75		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			1,102.94000	1.10294	1,316,480	15.75		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			3,816.12000	3.81612	4,306,460	13.32		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			3,855.78000	3.85578	3,344,510	13.33		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			3,781.71000	3.78171	4,269,050	13.33		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			3,892.53000	3.89253	3,378,290	13.34		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			3,747.55000	3.74755	4,231,920	13.34		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			3,819.18000	3.81918	3,310,910	13.32		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			4,910.96000	4.91096	4,361,960	13.76		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			3,864.39000	3.86439	4,307,940	13.76		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			4,948.43000	4.94843	4,396,990	13.77		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R2048	On	03/11/2022	Bond Future	11.31	Put		3,834.26000	3.83426	4,275,370	13.77	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		4,986.01000	4.98601	4,432,130	13.77	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		3,804.34000	3.80434	4,243,010	13.77	0.00	0	
Total R2048 Option											0.00	0	4,60
Total For R2048											0.00	0	185,65
R209	On	03/02/2022	Bond Future			10.46700	71.46518	10.34128	72.17907	12.85	4,430,841.16	62	17,70
R209	On	05/05/2022	Bond Future			10.64332	69.16714	10.51124	69.89920	12.76	0.00	0	5,35
R209	On	04/08/2022	Bond Future			10.82586	69.96378	10.69072	70.69459	12.40	0.00	0	
R209	On	03/11/2022	Bond Future			11.00352	67.74659	10.86634	68.47084	12.67	0.00	0	
Total R209 Future											4,430,841.16	62	23,05
R209	On	03/02/2022	Bond Future	11.02	Call		4,302.97000	4.30297	3,740,550	14.26	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		568.34000	0.56834	719,810	14.26	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,346.24000	4.34624	3,781,630	14.29	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		558.73000	0.55873	708,010	14.29	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,389.61000	4.38961	3,822,840	14.31	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		549.27000	0.54927	696,390	14.31	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,748.73000	5.74873	5,179,540	14.25	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		875.35000	0.87535	1,038,220	14.25	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		8,124.23000	8.12423	7,485,550	15.34	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		470.05000	0.47005	563,430	15.34	0.00	0	12,05
R209	On	05/05/2022	Bond Future	9.75	Call		740.23000	0.74023	578,510	11.76	0.00	0	8,55
R209	On	05/05/2022	Bond Future	9.75	Put		5,180.81000	5.18081	5,751,150	11.76	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		3,177.97000	3.17797	2,747,200	13.04	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		1,862.57000	1.86257	2,163,860	13.04	0.00	0	12,05
R209	On	05/05/2022	Bond Future	11.44	Call		5,789.45000	5.78945	5,218,710	14.27	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		865.75000	0.86575	1,027,070	14.27	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,830.23000	5.83023	5,257,950	14.29	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		856.26000	0.85626	1,016,040	14.29	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,252.05000	3.25205	3,635,380	12.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,671.63000	2.67163	2,321,950	12.26	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		3,223.53000	3.22353	3,604,660	12.26	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,618.30000	2.61830	2,273,040	12.24	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,280.53000	3.28053	3,666,080	12.24	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,645.02000	2.64502	2,297,540	12.25	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,860.53000	3.86053	3,460,300	12.89	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,050.01000	3.05001	3,374,030	12.89	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,890.28000	3.89028	3,488,300	12.90	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,027.48000	3.02748	3,349,750	12.90	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		3,830.87000	3.83087	3,432,390	12.88	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R209	On	03/11/2022	Bond Future	11.01	Put			3,072.68000	3.07268	3,398,450	12.88	0.00	0	
Total R209 Option												0.00	0	32,62
Total For R209												4,430,841.16	62	55,72
R210	On	03/02/2022	Bond Future			214.66878	214.66878	214.62463	214.62463			0.00	0	1,38
R210	On	05/05/2022	Bond Future			214.40176	214.40176	214.38582	214.38582			0.00	0	10
R210	On	04/08/2022	Bond Future			217.04714	217.04714	217.00014	217.00014			0.00	0	
R210	On	03/11/2022	Bond Future			216.92300	216.92300	216.82620	216.82620			0.00	0	
Total R210 Future												0.00	0	1,48
Total For R210												0.00	0	1,48
R213	On	03/02/2022	Bond Future			9.93685	85.83118	9.85269	86.27062		9.96	0.00	0	20,76
R213	On	05/05/2022	Bond Future			10.14209	83.31178	10.05198	83.76814		9.83	0.00	0	
R213	On	04/08/2022	Bond Future			10.36089	84.27358	10.26919	84.72339		9.55	0.00	0	
R213	On	03/11/2022	Bond Future			10.57796	81.85174	10.48604	82.28848		9.57	0.00	0	
Total R213 Future												0.00	0	20,76
R213	On	03/02/2022	Bond Future	8.63	Call			51.32000	0.05132	35,860	8.86	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			6,787.41000	6.78741	7,211,390	8.86	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			95.89000	0.09589	69,250	8.88	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,854.63000	5.85463	6,267,430	8.88	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			329.19000	0.32919	256,540	9.32	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Put			1,866.13000	1.86613	2,102,590	9.97	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			1,322.15000	1.32215	1,508,560	10.17	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			404.37000	0.40437	319,230	9.40	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			3,806.02000	3.80602	4,160,320	9.40	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			974.49000	0.97449	813,180	9.81	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,419.15000	2.41915	2,697,280	9.81	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			1,378.66000	1.37866	1,175,680	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			968.53000	0.96853	1,115,540	10.41	0.00	0	20
R213	On	03/02/2022	Bond Future	9.96	Call			1,925.79000	1.92579	1,677,160	10.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,366.00000	1.36600	1,556,810	10.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,955.65000	1.95565	1,704,810	10.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,343.94000	1.34394	1,532,540	10.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			1,985.73000	1.98573	1,732,700	10.17	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			408.35000	0.40835	479,350	11.16	0.00	0	20
R213	On	03/02/2022	Bond Future	10.00	Call			2,046.76000	2.04676	1,789,350	10.19	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,279.55000	1.27955	1,461,580	10.19	0.00	0	40
R213	On	03/02/2022	Bond Future	10.15	Call			2,540.56000	2.54056	2,252,050	10.39	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,001.49000	1.00149	1,152,420	10.39	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			2,609.81000	2.60981	2,317,380	10.41	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			4,118.09000	4.11809	4,484,880	9.32	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R213	On	03/02/2022	Bond Future	10.25	Call		2,894.46000	2.89446	2,587,040	10.52	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		846.00000	0.84600	978,020	10.52	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call		4,261.74000	4.26174	3,901,500	11.05	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put		462.48000	0.46248	541,680	11.05	0.00	0	4
R213	On	03/02/2022	Bond Future	10.67	Call		4,551.87000	4.55187	4,183,430	11.16	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		4,134.27000	4.13427	3,812,450	10.50	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,165.57000	1.16557	1,300,110	10.50	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		4,063.24000	4.06324	3,743,910	10.47	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,191.57000	1.19157	1,328,600	10.47	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		4,098.81000	4.09881	3,778,230	10.49	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,178.60000	1.17860	1,314,380	10.49	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,747.73000	3.74773	4,016,450	9.31	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,874.44000	1.87444	1,692,020	9.32	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,718.05000	3.71805	3,985,440	9.32	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,832.57000	1.83257	1,652,830	9.30	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,777.57000	3.77757	4,047,640	9.30	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,853.44000	1.85344	1,672,350	9.31	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,899.84000	2.89984	2,683,900	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,359.40000	3.35940	3,580,200	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,923.81000	2.92381	2,706,790	9.66	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		3,335.36000	3.33536	3,555,080	9.66	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,875.97000	2.87597	2,661,120	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,383.57000	3.38357	3,605,460	9.65	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	23,62
R214	On	03/02/2022	Bond Future			10.81129	68.36736	10.69051	69.07176	13.88	0.00	0	20,08
R214	On	05/05/2022	Bond Future			10.98052	65.89430	10.85372	66.61634	13.85	0.00	0	4
R214	On	04/08/2022	Bond Future			11.15777	66.65231	11.02791	67.37339	13.46	0.00	0	
R214	On	03/11/2022	Bond Future			11.33031	64.25347	11.19836	64.96885	13.83	0.00	0	
Total R214 Future											0.00	0	20,53
R214	On	03/02/2022	Bond Future	11.39	Call		4,470.27000	4.47027	3,908,530	15.16	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		548.74000	0.54874	691,400	15.16	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,514.45000	4.51445	3,950,650	15.19	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		539.54000	0.53954	680,140	15.19	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,558.72000	4.55872	3,992,870	15.21	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		530.50000	0.53050	669,050	15.21	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,823.29000	5.82329	5,267,850	15.68	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		976.65000	0.97665	1,143,250	15.68	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,742.01000	5.74201	5,189,620	15.64	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
R214	On	05/05/2022	Bond Future	11.73	Put		997.24000	0.99724	1,166,890	15.64	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,782.56000	5.78256	5,228,630	15.66	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		986.82000	0.98682	1,154,930	15.66	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,201.76000	3.20176	3,563,780	13.44	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,960.75000	2.96075	2,599,550	13.45	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,173.66000	3.17366	3,533,540	13.45	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,904.18000	2.90418	2,547,260	13.43	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,229.85000	3.22985	3,594,010	13.43	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,932.51000	2.93251	2,573,450	13.44	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,948.11000	3.94811	3,551,040	13.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		3,127.06000	3.12706	3,445,370	13.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,977.75000	3.97775	3,578,950	13.93	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		3,103.13000	3.10313	3,419,710	13.93	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,918.58000	3.91858	3,523,240	13.91	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		3,151.16000	3.15116	3,471,200	13.91	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	20,52
Total for Bond											195,398,161.25	1,828	1,112,10
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/02/2022 GOVI			806.46200	806.46200	811.24400	811.24400				0.00	0	98
GOVI On 05/05/2022 GOVI			815.97000	815.97000	820.91500	820.91500				0.00	0	
GOVI On 04/08/2022 GOVI			825.73400	825.73400	830.62300	830.62300				0.00	0	
GOVI On 03/11/2022 GOVI			836.25000	836.25000	841.01800	841.01800				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 03/02/2022 GOVI	792.74	Call			185,040.00000	18.50400	137,220,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			184,940.00000	18.49400	137,120,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			184,840.00000	18.48400	137,020,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			326,650.00000	32.66500	277,200,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Call			326,850.00000	32.68500	277,400,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Call			326,750.00000	32.67500	277,300,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
GOVI	On	04/08/2022	GOVI	819.28	Call		113,430.00000	11.34300	64,540,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		113,630.00000	11.36300	64,740,000		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		113,530.00000	11.35300	64,640,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		205,980.00000	20.59800	158,300,000		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		205,880.00000	20.58800	158,200,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		206,080.00000	20.60800	158,400,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	9€
Total for GOVI											0.00	0	9€
AL37	On	03/02/2022	Index Future			803.17300	803.17300	803.31400	803.31400		0.00	0	
AL37	On	05/05/2022	Index Future			812.64200	812.64200	812.89100	812.89100		0.00	0	
AL37	On	04/08/2022	Index Future			822.36700	822.36700	822.50400	822.50400		0.00	0	
AL37	On	03/11/2022	Index Future			832.84000	832.84000	832.79700	832.79700		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	03/02/2022	Index Future			918.05800	918.05800	922.52900	922.52900		0.00	0	
AL7T	On	05/05/2022	Index Future			928.88100	928.88100	933.52700	933.52700		0.00	0	
AL7T	On	04/08/2022	Index Future			939.99700	939.99700	944.56700	944.56700		0.00	0	
AL7T	On	03/11/2022	Index Future			951.96800	951.96800	956.38800	956.38800		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/02/2022	Index Future			817.22700	817.22700	822.19100	822.19100		0.00	0	1€
ALBI	On	05/05/2022	Index Future			826.86200	826.86200	831.99300	831.99300		0.00	0	1€
ALBI	On	04/08/2022	Index Future			836.75700	836.75700	841.83200	841.83200		0.00	0	
ALBI	On	03/11/2022	Index Future			847.41200	847.41200	852.36700	852.36700		0.00	0	
Total ALBI Future											0.00	0	2€
Total For ALBI											0.00	0	2€
IGOV	On	03/02/2022	Index Future			306.17200	306.17200	305.56600	305.56600		0.00	0	4€
IGOV	On	05/05/2022	Index Future			309.85600	309.85600	309.28400	309.28400		0.00	0	
IGOV	On	04/08/2022	Index Future			313.63800	313.63800	313.01500	313.01500		0.00	0	
IGOV	On	03/11/2022	Index Future			317.70500	317.70500	317.00500	317.00500		0.00	0	
Total IGOV Future											0.00	0	4€
Total For IGOV											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	Op Interest
Total for Index										0.00	0	72
JIBAR f On 17/11/2021 Jibar Future			3.68500	96.31500	3.68500	96.31500				0.00	0	50,00
JIBAR f On 15/12/2021 Jibar Future			3.85500	96.14500	3.88500	96.11500				0.00	0	
JIBAR f On 19/01/2022 Jibar Future			3.93000	96.07000	3.96000	96.04000				0.00	0	
JIBAR f On 16/02/2022 Jibar Future			4.20000	95.80000	4.24000	95.76000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.27500	95.72500	4.32500	95.67500				0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.56000	95.44000	4.62000	95.38000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.91000	95.09000	4.99000	95.01000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.30500	94.69500	5.40500	94.59500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.86000	94.14000	5.95000	94.05000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			6.18000	93.82000	6.29000	93.71000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.54000	93.46000	6.67000	93.33000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.82500	93.17500	6.96500	93.03500				0.00	0	
Total Jibar Future										0.00	0	50,21
Total For JIBAR FUTURE										0.00	0	50,21
Total for Jibar										0.00	0	50,21
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										195,398,161.25	1,828	1,164,07
ABCPI3 On 07/12/2023 Spot Bond			2.58000	321.08214	2.58000	321.01584				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.94714				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.21300				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.72414	9.65000	103.69744				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.95000	92.49617	10.95000	94.14831				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF007 On 01/12/2030 Spot Bond					0.00000	101.26093				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.96740				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.21597				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.91373				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.98514				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.66076				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.84454				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.95447				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.15945				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.58049				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.69478				0.00	1,000,000,000	500,000,000
Total ABFN28 SPOT										0.00	1,000,000,000	500,000,000
Total For ABFN28										0.00	1,000,000,000	500,000,000
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.80048				0.00	0	
Total ABFN29 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 ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.75639				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.68391				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.23226				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.29607				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.82494				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.00963				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.46603				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.32877				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.17911				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.32758				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.20577				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.49806				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.47414				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.48740				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.49692				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.74008				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	99.93195				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	99.92822				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.76434				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.63631				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.75695				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.54076				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.42564				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.28576				0.00	0	149,924,20
Total ABJ02 SPOT										0.00	0	149,924,20
Total For ABJ02										0.00	0	149,924,20
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.26950				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.65476				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.19000	7.19000	7.19000	145.24313				0.00	0	977,40
Total ABKI04 SPOT										0.00	0	977,40
Total For ABKI04										0.00	0	977,40
ABKI04 On 13/03/2024 Spot Bond			100.00000	27.48779	100.00000	27.42256				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.94000	2.94000	2.94000	153.71944				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.72000	3.72000	3.72000	203.20515				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.37000	4.37000	4.37000	233.49171				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.89000	6.89000	6.89000	102.71321				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.94000	7.94000	7.94000	114.83840				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.05000	102.34532	5.05000	102.33150				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.42000	104.29774	5.42000	104.28233				0.00	0	
Total ABS15 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 ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.43500	110.25948	7.43500	110.23724				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.20500	111.53338	8.20500	111.50860				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.86000	108.33884	5.86000	108.32156				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.19500	104.02200	8.19500	103.99892				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	12.11688	100.00000	12.08976				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.90000	325.26455	1.90000	325.20334				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABS14 On 31/01/2022 Spot Bond			1.40500	176.19832	1.40500	176.16753				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.81500	10.81500	10.81500	104.11969				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.03389				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.00176				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.96670				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.69458				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.99883				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.99883				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.02619				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.02619				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	170.16772				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	171.59505				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.94740				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.93250				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.10271				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.34022				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.57291				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL02 On 11/04/2024 Spot Bond					0.00000	101.96365				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.80153				0.00	200,000,000	100,000,000
Total AGL03 SPOT										0.00	200,000,000	100,000,000
Total For AGL03										0.00	200,000,000	100,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.39104				0.00	0	1,080,700,900
Total AGT01 SPOT										0.00	0	1,080,700,900
Total For AGT01										0.00	0	1,080,700,900
AGT02 On 28/11/2024 Spot Bond					0.00000	106.05203				0.00	0	56,140,000
Total AGT02 SPOT										0.00	0	56,140,000
Total For AGT02										0.00	0	56,140,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.36963				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.15156				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.45260				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.46929				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.24000	99.32104	8.24000	100.62343				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.49450				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.57844				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.68318				0.00	0	
Total AHF2D1 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 AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.39367				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	99.94483				0.00	0	30,000,00
Total AHF5A2 SPOT										0.00	0	30,000,00
Total For AHF5A2										0.00	0	30,000,00
AHF5A: On 21/08/2023 Spot Bond			6.58000	107.75031	6.58000	107.73135				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	99.94859				0.00	200,000,000	50,000,00
Total AHF5A4 SPOT										0.00	200,000,000	50,000,00
Total For AHF5A4										0.00	200,000,000	50,000,00
AHF5B On 21/08/2023 Spot Bond					0.00000	99.94161				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	99.93732				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.22713				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.13232				0.00	400,000,000	100,000,00
Total AHF6A1 SPOT										0.00	400,000,000	100,000,00
Total For AHF6A1										0.00	400,000,000	100,000,00
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.44497				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	99.94153				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	99.93722				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	99.90723				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.10955				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A:On 21/08/2025 Spot Bond					0.00000	99.94584				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.93938				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B:On 21/08/2025 Spot Bond					0.00000	99.94099				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.93508				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C:On 21/08/2025 Spot Bond					0.00000	99.93712				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.89871				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D:On 21/08/2025 Spot Bond					0.00000	99.90403				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.66000	106.03301	7.66000	106.01112				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.08000	102.38079	8.08000	106.97282				0.00	0	22,212,90
Total AIR04 SPOT										0.00	0	22,212,90
Total For AIR04										0.00	0	22,212,90
AIR05 On 29/05/2030 Spot Bond			11.67500	90.84129	11.67500	95.79635				0.00	0	2,577,20
Total AIR05 SPOT										0.00	0	2,577,20
Total For AIR05										0.00	0	2,577,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AIRL01 On 30/04/2028 Spot Bond			5.74500	181.97548	5.74500	181.92232			1,551,150,000,000.00	270,000,000	135,000,000
Total AIRL01 SPOT									1,551,150,000,000.00	270,000,000	135,000,000
Total For AIRL01									1,551,150,000,000.00	270,000,000	135,000,000
APF06 On 24/08/2022 Spot Bond					0.00000	99.77653			0.00	0	
Total APF06 SPOT									0.00	0	
Total For APF06									0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.83587			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.38944			0.00	0	
Total APF09 SPOT									0.00	0	
Total For APF09									0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.02838			0.00	0	
Total APF10 SPOT									0.00	0	
Total For APF10									0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.13168			0.00	0	
Total APF14 SPOT									0.00	0	
Total For APF14									0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.89737			0.00	0	
Total APF15 SPOT									0.00	0	
Total For APF15									0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.19403			0.00	0	
Total APF16 SPOT									0.00	0	
Total For APF16									0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	100.45897			0.00	0	
Total APF17 SPOT									0.00	0	
Total For APF17									0.00	0	
ASN02: On 07/12/2033 Spot Bond			4.72000	249.00826	4.72000	248.94254			0.00	0	
Total ASN022 SPOT									0.00	0	
Total For ASN022									0.00	0	
ASN03: On 07/12/2033 Spot Bond			4.73500	225.64254	4.73500	225.58289			0.00	0	
Total ASN037 SPOT									0.00	0	
Total For ASN037									0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.38000	175.85637	2.38000	175.82097			0.00	0	9,700,000
Total ASN137 SPOT									0.00	0	9,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN137										0.00	0	9,700,00
ASN14: On 31/01/2022 Spot Bond			2.42500	175.84061	2.42500	175.80501				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.59000	193.35672	4.59000	193.30621				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.10982				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.80842				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.85000	112.82923	4.85000	112.79914				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.86539				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.87858				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.96623				0.00	0	17,955,40
Total ASN204 SPOT										0.00	0	17,955,40
Total For ASN204										0.00	0	17,955,40
ASN20: On 24/08/2025 Spot Bond					0.00000	104.01784				0.00	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 ASN209 SPOT									0.00	0	
Total For ASN209									0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.21098			0.00	0	
Total ASN214 SPOT									0.00	0	
Total For ASN214									0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.10662			0.00	0	
Total ASN264 SPOT									0.00	0	
Total For ASN264									0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.86909			0.00	0	
Total ASN274 SPOT									0.00	0	
Total For ASN274									0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.01605			0.00	0	83,300,00
Total ASN278 SPOT									0.00	0	83,300,00
Total For ASN278									0.00	0	83,300,00
ASN27 On 20/08/2048 Spot Bond					0.00000	99.94030			0.00	0	63,300,00
Total ASN279 SPOT									0.00	0	63,300,00
Total For ASN279									0.00	0	63,300,00
ASN28 On 21/08/2023 Spot Bond					0.00000	99.94183			0.00	0	
Total ASN280 SPOT									0.00	0	
Total For ASN280									0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.07983			0.00	0	
Total ASN286 SPOT									0.00	0	
Total For ASN286									0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.82448			0.00	0	25,500,00
Total ASN291 SPOT									0.00	0	25,500,00
Total For ASN291									0.00	0	25,500,00
ASN30 On 20/12/2023 Spot Bond					0.00000	100.93775			0.00	0	
Total ASN300 SPOT									0.00	0	
Total For ASN300									0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.39262			0.00	0	
Total ASN310 SPOT									0.00	0	
Total For ASN310									0.00	0	
ASN31 On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		9,599,993,400,000.00		95,999,934	47,999,96
Total ASN315 SPOT								9,599,993,400,000.00		95,999,934	47,999,96
Total For ASN315								9,599,993,400,000.00		95,999,934	47,999,96

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31: On 31/03/2029 Spot Bond			4.27500	4.27500	4.27500	107.18928				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			4.90500	4.90500	4.90500	99.73559				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.88753				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.01488				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.14587				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.19095				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.96000	111.27371	4.96000	111.24369				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.95379				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.86533				0.00	0	16,533,10
Total ASN346 SPOT										0.00	0	16,533,10
Total For ASN346										0.00	0	16,533,10
ASN35: On 20/06/2024 Spot Bond					0.00000	100.92599				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.91359				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.91359				0.00	0	
Total ASN358 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 ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.24905				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.09845				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.89586				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.92963				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.49900				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.98911				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.98911				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.56304				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.90390				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	99.94687				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.94362				0.00	0	83,300,00
Total ASN399 SPOT										0.00	0	83,300,00
Total For ASN399										0.00	0	83,300,00
ASN40: On 20/12/2024 Spot Bond					0.00000	100.89747				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.05822				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	101.09276				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.50336				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.81346				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.83975				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.11978				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.72333				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.59167				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.44460				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.44882				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	102.74056				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.34426				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.27677				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.32416				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.91093				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.25971				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	120.18100				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	102.28600				0.00	0	2,100,000,00
Total ASN486 SPOT										0.00	0	2,100,000,00
Total For ASN486										0.00	0	2,100,000,00
ASN48: On 01/09/2025 Spot Bond					0.00000	100.90778				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.87987				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.87987				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.88410				0.00	0	
Total ASN507 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 ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.63500	101.19051	9.63500	101.16449				0.00	0	36,900,00
Total ASN508 SPOT										0.00	0	36,900,00
Total For ASN508										0.00	0	36,900,00
ASN50: On 21/12/2026 Spot Bond			8.81500	100.80310	8.81500	100.77935				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.36500	99.44038	9.36500	99.41552				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.36500	99.44038	9.36500	99.41552				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.72058	9.10000	102.69574				0.00	0	500,000,00
Total ASN522 SPOT										0.00	0	500,000,00
Total For ASN522										0.00	0	500,000,00
ASN52: On 31/07/2024 Spot Bond			11.05000	103.29740	11.05000	103.26721				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.28264	11.00000	103.25258				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.13492	10.50000	103.10624				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.13492	10.50000	103.10624				0.00	0	1,800,000,00
Total ASN538 SPOT										0.00	0	1,800,000,00
Total For ASN538										0.00	0	1,800,000,00
ASN54: On 02/04/2026 Spot Bond					0.00000	100.78268				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.25263				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.07523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	103.16447	10.60000	103.13552				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.09104	10.47000	103.09745				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	103.14970	10.55000	103.12088				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.22174				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.40364				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.15862				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.51406				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.86536				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.92867				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.02280				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.01576				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58(On 14/03/2022 Spot Bond					0.00000	101.21744				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	102.43014				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2022 Spot Bond			9.22000	102.71592	9.22000	102.69045				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.55884				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.53675				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.37915				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.38162				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	99.79822				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	100.24852				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	100.30669				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2022 Spot Bond					0.00000	101.00609				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	100.18042				0.00	0	
Total ASN613 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 ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.95374				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.74671				0.00	0	170,000,00
Total ASN617 SPOT										0.00	0	170,000,00
Total For ASN617										0.00	0	170,000,00
ASN61: On 11/05/2023 Spot Bond					0.00000	100.14382				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.90159				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	101.16698				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.59881				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.73739				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.04221				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.14794				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.33224				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.27648				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.17248				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.62948				0.00	0	900,000,00
Total ASN646 SPOT										0.00	0	900,000,00
Total For ASN646										0.00	0	900,000,00
ASN646 On 31/03/2032 Spot Bond					0.00000	100.93196				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 11/02/2022 Spot Bond					0.00000	100.07374				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN660 On 27/02/2023 Spot Bond					0.00000	99.83222				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/11/2021 Spot Bond					0.00000	101.17801				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN666 On 19/08/2025 Spot Bond					0.00000	99.98393				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 18/11/2021 Spot Bond					0.00000	101.19096				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN668 On 02/04/2026 Spot Bond					0.00000	100.75698				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 23/11/2021 Spot Bond					0.00000	99.93589				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN670 On 29/06/2026 Spot Bond					0.00000	100.83135				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 26/11/2021 Spot Bond					0.00000	99.89745				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	101.09817				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.14634				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.66564				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.63240				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.90662				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.30904				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.29095				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.69263				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.27966				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.98573				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.07656				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.85210				0.00	0	
Total ASN703 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.14960				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN70: On 05/01/2022 Spot Bond					0.00000	100.70093				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	100.69758				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.06266				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.98241				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.98308				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.08947				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.60688				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.67892				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN71: On 30/12/2021 Spot Bond					0.00000	100.60159				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.61993				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.52396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN724 On 20/01/2022 Spot Bond					0.00000	100.40385				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN725 On 19/01/2022 Spot Bond					0.00000	100.41367				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN726 On 05/06/2023 Spot Bond					0.00000	100.38202				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.28098				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	100.30219				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	100.32159				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 18/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total ASN740 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For ASN740									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
BAW21 On 24/03/2022 Spot Bond			4.61000	103.02104	4.61000	103.00823			0.00	0	30,000,000	
Total BAW21 SPOT									0.00	0	30,000,000	
Total For BAW21									0.00	0	30,000,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.41742	9.30000	101.39239			0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/R208									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.16588			0.00	0	0	
Total BAW22 SPOT									0.00	0	0	
Total For BAW22									0.00	0	0	
BAW22 On 06/06/2022 Spot Bond					0.00000	101.34036			0.00	0	0	
Total BAW28 SPOT									0.00	0	0	
Total For BAW28									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
BAW29 On 22/02/2023 Spot Bond					0.00000	99.94357				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.02488				0.00	400,000,000	100,000,000
Total BAW30 SPOT										0.00	400,000,000	100,000,000
Total For BAW30										0.00	400,000,000	100,000,000
BAW31 On 30/09/2022 Spot Bond					0.00000	100.68166				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.96500	99.19050	6.96500	99.17185				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.77635				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.08100				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	99.97905				0.00	400,000,000	100,000,000
Total BAW36 SPOT										0.00	400,000,000	100,000,000
Total For BAW36										0.00	400,000,000	100,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.95530				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.10790				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.78000	8.78000	8.78000	104.52675				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.42500	11.42500	11.42500	104.14615				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.01752				0.00	0	
Total BAYA73 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 BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	99.06068				0.00	0	328,01
Total BAYA74 SPOT										0.00	0	328,01
Total For BAYA74										0.00	0	328,01
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.98010				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.98032				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.99458				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.33197				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.14122				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.11293				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.17452				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.14059				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.17379				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.10708				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.17360				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.19711				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.38301				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.14070				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	101.27032				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.34667				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.07478				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.10761				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.07438				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	101.33961				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.74200				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.37308				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.34037				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.78401				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.40692				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.33993				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.37000	8.37000	8.37000	99.45811				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.23439				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.69070				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.15099				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.01646				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.19896				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.13320				0.00	0	
Total BDX36 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 BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.91244				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.57000	105.66779	7.57000	105.64611				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.52013				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.00378				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	99.86264				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.59729				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.21307				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.24226				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.26148				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.59869				0.00	800,000,000	200,000,000
Total BID08 SPOT										0.00	800,000,000	200,000,000
Total For BID08										0.00	800,000,000	200,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	100.49663				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.32000	106.14575	6.32000	106.12750				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.01422				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.55420				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.50277				0.00	0	8,000,000,00
Total BID14 SPOT										0.00	0	8,000,000,00
Total For BID14										0.00	0	8,000,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.35026				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.35908				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.65943				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.82000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.18600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.53100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	53.78200				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	101.00778				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP1: On 18/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.65466				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.37151				0.00	400,000,000	100,000,000
Total BPPF13 SPOT										0.00	400,000,000	100,000,000
Total For BPPF13										0.00	400,000,000	100,000,000
BPPF1: On 19/11/2022 Spot Bond					0.00000	99.99719				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.71709				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.18167				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.48673				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.23179				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.63299				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.21549				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.22362				0.00	0	
Total BPPF30 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 BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	99.98878				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	99.99975				0.00	1,150,000,000	1,150,000,000
Total BPPF32 SPOT										0.00	1,150,000,000	1,150,000,000
Total For BPPF32										0.00	1,150,000,000	1,150,000,000
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.19719				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.79060				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.89762				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.22107				0.00	1,500,000,000	650,000,000
Total CBL30 SPOT										0.00	1,500,000,000	650,000,000
Total For CBL30										0.00	1,500,000,000	650,000,000
CCT01 On 23/06/2023 Spot Bond			7.94500	111.89296	7.94500	111.86914			3,178,000,000,000.00	400,000,000	100,000,000	
Total CCT01 SPOT									3,178,000,000,000.00	400,000,000	100,000,000	
Total For CCT01									3,178,000,000,000.00	400,000,000	100,000,000	
CCT02 On 12/06/2024 Spot Bond			8.11500	113.01924	8.11500	112.99467			0.00	0	18,988,800	
Total CCT02 SPOT									0.00	0	18,988,800	
Total For CCT02									0.00	0	18,988,800	
CCT03 On 15/03/2025 Spot Bond			8.71500	108.89682	8.71500	108.87116			0.00	0	480,857,700	
Total CCT03 SPOT									0.00	0	480,857,700	
Total For CCT03									0.00	0	480,857,700	
CCT04 On 17/07/2027 Spot Bond			10.13500	10.13500	10.13500	103.44722			0.00	0	370,440,800	
Total CCT04 SPOT									0.00	0	370,440,800	
Total For CCT04									0.00	0	370,440,800	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.34125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.21201				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.78038				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.76399				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.53056				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.56279				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.42201	4.77000	105.56600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.47100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.68927				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.43000	108.30247	7.43000	108.28065				0.00	0	469,133,90
Total CLN362 SPOT										0.00	0	469,133,90
Total For CLN362										0.00	0	469,133,90
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	110.97422	8.70700	112.97800				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN366 On 06/08/2023 Spot Bond					0.00000	100.21440				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.39584				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.71980				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	100.85270	10.98000	100.82292				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	109.05900				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	116.09298	6.50000	110.70800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.89600				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.93773				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.01811				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.01770				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.35000	175.86688	2.35000	175.83160				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.64000	141.68895	5.64000	141.64820				0.00	0	
Total CLN453 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 CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.08000	139.83106	6.08000	139.78921				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	101.44800				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.33579				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.31994				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.78000	102.84516	6.78000	102.82646				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	101.23334				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.93150				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.99874				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	99.98218				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 29/11/2021 Spot Bond			100.00000	97.33333	100.00000	101.62726				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 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 02/12/2021 Spot Bond					0.00000	101.27230				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.27500	104.59624	6.27500	104.57829				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 28/07/2022 Spot Bond			6.58000	104.52392	6.58000	104.50553				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.99181				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.09696				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.34719				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.98000	109.80565	6.98000	109.78484				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.05506				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.64114				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.67714				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.13956				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN505 On 24/10/2022 Spot Bond					0.00000	100.84767				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.27027				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.98883				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.17189				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.76061	9.96000	101.73329				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.53812	10.01000	100.51115				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.88690				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.70494	9.60000	98.96922				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.03746				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.84201				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.77980	9.20000	101.75451				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.03924				0.00	0	
Total CLN525 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.71482				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.07962				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.08260				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.34483				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	101.03746				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.01821				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.51989				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.59500	105.74721	9.59500	105.72029				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.54276				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.38034				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.59168				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	145.69900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.27107				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.57124				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.06500	106.04686	9.06500	106.02132				0.00	0	18,100,00
Total CLN546 SPOT										0.00	0	18,100,00
Total For CLN546										0.00	0	18,100,00
CLN546 On 29/03/2025 Spot Bond			9.11500	104.10701	9.11500	104.08137				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.20500	103.31603	9.20500	103.29034				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	309.74653				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.01934				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.09253				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.90940				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN555 On 17/01/2024 Spot Bond					0.00000	100.65462				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	123.32600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.11470				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	100.10257	10.19000	100.06813				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.06500	103.78423	9.06500	103.75881				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.16214				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	99.94634				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.94454				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.17065				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.10809				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.29500	102.42533	9.29500	102.39962				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.09740				0.00	0	
Total CLN572 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.10865				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.01525				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.11452				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.49868				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.75575				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.12728				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.19448				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.18527				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.45264				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.14719				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.31278				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.10405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.93326				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.92982				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.97605				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.78277				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.06000	144.50013	4.06000	117.03876				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.35277				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.78907				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.35277				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	99.85407				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.71290				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.00606				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN60(On 18/06/2024 Spot Bond					0.00000	100.92982				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60(On 18/06/2024 Spot Bond					0.00000	100.92982				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60(On 04/06/2023 Spot Bond					0.00000	101.48400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60(On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.47223				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60(On 05/08/2024 Spot Bond					0.00000	100.18887				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60(On 12/08/2022 Spot Bond					0.00000	100.08779				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60(On 14/04/2026 Spot Bond					0.00000	102.14091				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60(On 17/01/2024 Spot Bond					0.00000	100.51604				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60(On 22/08/2024 Spot Bond					0.00000	99.94199				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60(On 30/04/2023 Spot Bond			9.32000	100.50176	9.32000	100.47662				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61(On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61(On 23/07/2022 Spot Bond					0.00000	100.36396				0.00	0	
Total CLN610 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.95488				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.12737				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	99.94421				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.17958				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.73212				0.00	0	240,000,00
Total CLN615 SPOT										0.00	0	240,000,00
Total For CLN615										0.00	0	240,000,00
CLN615 On 20/12/2029 Spot Bond					0.00000	96.79800				0.00	0	370,000,00
Total CLN616 SPOT										0.00	0	370,000,00
Total For CLN616										0.00	0	370,000,00
CLN616 On 20/12/2024 Spot Bond					0.00000	102.38237				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.49092				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.14553				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.31415				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.31309				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.36797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	96.24500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.38684				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.56000	105.57696	6.56000	105.55844				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	99.98304				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.97077				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.82500	64.85096	11.82500	86.01835				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.00444				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.76500	101.53094	9.76500	101.50464				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	99.98312				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	99.99876				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.77485				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN634 On 09/05/2022 Spot Bond					0.00000	100.23349				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.73702				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	99.94470				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	99.98320				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	100.03465				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	99.98156				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.45551				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	99.94438				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.91208				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.31867				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.91369				0.00	0	265,000,00
Total CLN647 SPOT										0.00	0	265,000,00
Total For CLN647										0.00	0	265,000,00
CLN648 On 19/08/2025 Spot Bond					0.00000	100.14308				0.00	0	265,000,00
Total CLN648 SPOT										0.00	0	265,000,00

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 CLN648										0.00	0	265,000,00
CLN648 On 31/05/2026 Spot Bond					0.00000	101.22705				0.00	0	270,000,00
Total CLN649 SPOT										0.00	0	270,000,00
Total For CLN649										0.00	0	270,000,00
CLN650 On 19/08/2025 Spot Bond					0.00000	99.98320				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	270,000,00
CLN651 On 19/11/2022 Spot Bond					0.00000	99.98662				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	99.98320				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.97100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.13862				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.78811				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.58633				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.51600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.78200				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	117.19300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	140.19000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.61663				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.85364				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	99.97960				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.51938				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.58214				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.35880				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	99.98129				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.07394				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.25785	147.71845	4.25785	120.01671				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	147.71845	4.25785	120.01749				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN676 On 19/08/2025 Spot Bond					0.00000	99.98088				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	99.97979				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.92213				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.56540				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	99.98053				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.03886				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.88115				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.90645				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.35198				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.08009				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.07988				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.94583				0.00	0	
Total CLN690 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 CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.82139				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.94597				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.01964				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	86.06044				0.00	0	670,000,00
Total CLN697 SPOT										0.00	0	670,000,00
Total For CLN697										0.00	0	670,000,00
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.51341				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	104.24767				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	101.09754				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.09784				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.08660				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	100.52444				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.63622				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	99.97925				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.00138				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.92357				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	83.03598				0.00	0	190,000,00
Total CLN710 SPOT										0.00	0	190,000,00
Total For CLN710										0.00	0	190,000,00
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.28260				0.00	0	69,000,00
Total CLN711 SPOT										0.00	0	69,000,00
Total For CLN711										0.00	0	69,000,00
CLN711 On 11/03/2022 Spot Bond					0.00000	100.89609				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.08035				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.92989				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.92989				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.92989				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	82.06074				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.90227				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72(On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.04391				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.37073				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72(On 01/06/2026 Spot Bond					0.00000	101.05423				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.09094				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.85247				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.85247				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.85247				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.86828				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.86828				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.86828				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.62779				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.68299				0.00	0	
Total CLN731 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN731										0.00	0	
CLN73: On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.33238				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73: On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN73: On 11/09/2026 Spot Bond					0.00000	100.92029				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73: On 12/09/2022 Spot Bond					0.00000	100.10565				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN73: On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.29332				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73: On 20/06/2023 Spot Bond					0.00000	101.04232				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73: On 20/12/2023 Spot Bond					0.00000	101.09048				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73: On 20/06/2026 Spot Bond					0.00000	109.20600				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74: On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.90208				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74: On 19/08/2025 Spot Bond					0.00000	99.98347				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74: On 31/03/2032 Spot Bond					0.00000	100.98385				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.24657				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	97.83950				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.57793				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.51889				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.94592				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.29805				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.99237				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.70044				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.19578				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN755 On 31/01/2030 Spot Bond					0.00000	99.65794				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.58498				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.53730				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.70622				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.27208				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.36726				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.58482				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.19578				0.00	0	
Total CLN766 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 CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.97786				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.65060				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond			6.83000	6.83000	6.83000	100.31045				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.62149				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.99175				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	99.81788				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.30963				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.65000	6.65000	6.65000	114.93708				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.16188				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond			7.13000	7.13000	7.13000	101.54065				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.15536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.10299				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000.00
Total CLN780 SPOT										0.00	0	15,000,000.00
Total For CLN780										0.00	0	15,000,000.00
CLN780 On 18/04/2028 Spot Bond			8.37000	99.48052	8.37000	99.45811				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.88000	111.73233	7.88000	111.70874				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ08 On 22/06/2026 Spot Bond			10.31500	108.75991	10.31500	108.73003				0.00	0	1,469,797.20
Total COJ08 SPOT										0.00	0	1,469,797.20
Total For COJ08										0.00	0	1,469,797.20
COJG0 On 09/06/2024 Spot Bond			6.87000	112.16143	6.87000	112.14073				0.00	0	31,364,297.10
Total COJG01 SPOT										0.00	0	31,364,297.10
Total For COJG01										0.00	0	31,364,297.10
COT01 On 03/04/2023 Spot Bond			7.41500	103.33189	7.41500	103.31122				0.00	0	50,736.90
Total COT01 SPOT										0.00	0	50,736.90
Total For COT01										0.00	0	50,736.90
COT02 On 03/04/2028 Spot Bond			12.12500	92.91186	12.12500	92.88183		4,850,000,000.00		400,000,000	100,000.00	
Total COT02 SPOT								4,850,000,000.00		400,000,000	100,000.00	
Total For COT02								4,850,000,000.00		400,000,000	100,000.00	
COT03 On 05/06/2028 Spot Bond			10.71500	98.50985	10.71500	98.48177				0.00	0	75,000,000.00
Total COT03 SPOT										0.00	0	75,000,000.00
Total For COT03										0.00	0	75,000,000.00
CPV01 On 30/06/2029 Spot Bond			9.78000	9.78000	9.78000	108.28636				0.00	0	30,654.17
Total CPV01 SPOT										0.00	0	30,654.17
Total For CPV01										0.00	0	30,654.17
DENG8 On 28/09/2023 Spot Bond					0.00000	101.52199				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 31/01/2023 Spot Bond					0.00000	100.37260				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.12858				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.22000				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.94574				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.94194				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.46500	9.46500	9.46500	102.46962				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.35920				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.94108				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.85000	106.03665	6.85000	106.01725			3,562,000,000,000.00	520,000,000	186,042,200	
Total DV23 SPOT									3,562,000,000,000.00	520,000,000	186,042,200	
Total For DV23									3,562,000,000,000.00	520,000,000	186,042,200	
DV23/R On 27/02/2023 Spot Bond			100.00000	44.12258	100.00000	44.02546			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	44.12258	100.00000	44.02546			0.00	0		
Total DV23/R2023 SPOT									0.00	0		
Total For DV23/R2023									0.00	0		
DV24 On 18/02/2024 Spot Bond			7.36000	107.17318	7.36000	107.15213			0.00	0	4,188,400	
Total DV24 SPOT									0.00	0	4,188,400	
Total For DV24									0.00	0	4,188,400	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.42018	9.69000	102.39385			0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	102.42018	9.69000	102.39385			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.85000	94.15994	11.85000	94.13049				0.00	0	305,639,20
Total DV29 SPOT										0.00	0	305,639,20
Total For DV29										0.00	0	305,639,20
DV29/R On 18/02/2029 Spot Bond			10.10000	102.52134	10.10000	102.49390				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.52134	10.10000	102.49390				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.19262				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.69098				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	101.04779				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.47733				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.17626				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.64472				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.47047				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.22447				0.00	0	100,00
Total DVF27 SPOT										0.00	0	100,00
Total For DVF27										0.00	0	100,00
DVFB25 On 31/05/2024 Spot Bond					0.00000	99.27909				0.00	0	
Total DVFB25 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 DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.53886				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.22455				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.04280				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.23702				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.24857				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.93347				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.47000	103.09818	5.47000	103.08299				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.89000	108.24748	6.89000	108.22722				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.98000	111.99778	4.98000	111.96727				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.85000	100.05837	4.85000	100.03168				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	138.09887	2.25000	138.07162				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.90000	147.90675	3.90000	147.87078				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.87300	134.54379	3.87300	134.51139				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.91500	131.59377	3.91500	131.56194				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.67000	115.42585	4.67000	115.39554				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.82000	102.15070	4.82000	102.12354				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	138.09887	2.25000	138.07162				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	176.22787				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	173.40680				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	134.22719				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	133.15401				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN009 On 28/07/2025 Spot Bond					0.00000	131.09513				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	121.80730				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	123.08686				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	117.92110				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	119.89659				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.80000	100.94206	9.80000	100.91539				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.56500	11.56500	11.56500	93.59601				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.61500	11.61500	11.61500	98.13101				0.00	0	668,117,60
Total EMM05 SPOT										0.00	0	668,117,60
Total For EMM05										0.00	0	668,117,60
EMM06 On 23/06/2025 Spot Bond			9.86500	9.86500	9.86500	104.75248				0.00	0	60,636,10
Total EMM06 SPOT										0.00	0	60,636,10
Total For EMM06										0.00	0	60,636,10
EMM07 On 10/07/2027 Spot Bond			9.86500	9.86500	9.86500	105.23384				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07P On 17/07/2032 Spot Bond			11.61000	11.61000	11.61000	78.85701				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.89000	10.89000	10.89000	103.75248				0.00	0	
Total EMM08P SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.61000	11.61000	11.61000	98.62043				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01E On 04/06/2023 Spot Bond					0.00000	101.15731				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.04867				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01E On 13/12/2025 Spot Bond					0.00000	101.00111				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01E On 12/09/2022 Spot Bond					0.00000	100.97435				0.00	800,000,000	200,000,000
Total EPF019 SPOT										0.00	800,000,000	200,000,000
Total For EPF019										0.00	800,000,000	200,000,000
EPF02C On 07/11/2022 Spot Bond					0.00000	100.14940				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.22419				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02E On 28/05/2024 Spot Bond					0.00000	99.83525				0.00	400,000,000	100,000,000
Total EPF022 SPOT										0.00	400,000,000	100,000,000
Total For EPF022										0.00	400,000,000	100,000,000
EPF02C On 07/09/2026 Spot Bond					0.00000	101.11741				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC4I On 12/03/2022 Spot Bond					0.00000	100.96531				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC5I On 10/11/2022 Spot Bond					0.00000	100.11426				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT00E On 03/06/2022 Spot Bond					0.00000	101.09475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.12586				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.46566				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.09079				0.00	400,000,000	100,000,000
Total EQT005 SPOT										0.00	400,000,000	100,000,000
Total For EQT005										0.00	400,000,000	100,000,000
EQT00: On 30/10/2023 Spot Bond					0.00000	100.25074				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.84433				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.61065				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	100.08048				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.08445				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.01398				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.01325				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	100.01509				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	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
ERS3C On 17/08/2022 Spot Bond					0.00000	100.01339			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.01407			0.00	0	71,700,00
Total ERS25 SPOT									0.00	0	71,700,00
Total For ERS25									0.00	0	71,700,00
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.01307			0.00	0	
Total ERS26 SPOT									0.00	0	
Total For ERS26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.01271			0.00	0	
Total ERS27 SPOT									0.00	0	
Total For ERS27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.01477			0.00	0	
Total ERS28 SPOT									0.00	0	
Total For ERS28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.21000	107.41781	6.21000	107.39996			0.00	0	868,980,50
Total ES23 SPOT									0.00	0	868,980,50
Total For ES23									0.00	0	868,980,50
ES23/R On 25/01/2023 Spot Bond			10.00000	103.15105	10.00000	103.12369			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.86500	97.40769	8.86500	97.38448		45,216,148,806,000.00	5,100,524,400	3,398,149,50	
Total ES26 SPOT								15,216,148,806,000.00	5,100,524,400	3,398,149,50	
Total For ES26								15,216,148,806,000.00	5,100,524,400	3,398,149,50	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.02054	7.85000	100.99917		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			11.26000	77.07796	11.13500	77.72385		4,555,233,000,000.00	404,550,000	4,539,388,50	
Total ES33 SPOT								4,555,233,000,000.00	404,550,000	4,539,388,50	
Total For ES33								4,555,233,000,000.00	404,550,000	4,539,388,50	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.33083	7.50000	101.31022		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			11.72500	75.74577	11.60500	76.45989		30,488,988,845,000.00	2,600,340,200	4,146,022,50	
Total ES42 SPOT								10,488,988,845,000.00	2,600,340,200	4,146,022,50	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES42									10,488,988,845,000.00	2,600,340,200	4,146,022,50
ES42/R On 25/04/2042 Spot Bond			8.50000	100.57336	8.50000	100.55036			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.02986			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.88570			0.00	0	35,500,00
Total EXX05 SPOT									0.00	0	35,500,00
Total For EXX05									0.00	0	35,500,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.95378			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.06537			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.94474			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.01358			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.01556			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.31066			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.77011			0.00	400,000,000	100,000,00
Total FIFB19 SPOT									0.00	400,000,000	100,000,00
Total For FIFB19									0.00	400,000,000	100,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.95608			0.00	0	
Total FIFC36 SPOT									0.00	0	
Total For FIFC36									0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.20646			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIG01 SPOT										0.00	0	
Total For FIG01										0.00	0	
FIG02 On 05/08/2026 Spot Bond					0.00000	100.22053				0.00	0	
Total FIG02 SPOT										0.00	0	
Total For FIG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.21814				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										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	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.82280				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.28457				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.70507				0.00	0	18,488,50
Total FRB23 SPOT										0.00	0	18,488,50
Total For FRB23										0.00	0	18,488,50
FRB24 On 08/11/2023 Spot Bond					0.00000	103.31611				0.00	0	10,357,599,40
Total FRB24 SPOT										0.00	0	10,357,599,40
Total For FRB24										0.00	0	10,357,599,40
FRB25 On 19/09/2024 Spot Bond					0.00000	104.82968				0.00	0	53,465,10
Total FRB25 SPOT										0.00	0	53,465,10
Total For FRB25										0.00	0	53,465,10
FRB26 On 03/06/2024 Spot Bond					0.00000	101.74586				0.00	0	17,777,10
Total FRB26 SPOT										0.00	0	17,777,10
Total For FRB26										0.00	0	17,777,10
FRB27 On 03/06/2026 Spot Bond			9.56500	106.95493	9.56500	106.92763				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.89278				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB29 On 19/04/2026 Spot Bond					0.00000	101.91936				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.36500	99.92067	8.36500	99.89817				0.00	0	36,900,00
Total FRB30 SPOT										0.00	0	36,900,00
Total For FRB30										0.00	0	36,900,00
FRBI22 On 31/01/2022 Spot Bond			1.81000	176.05612	1.81000	176.02340				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.36000	322.42757	2.36000	322.36289				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.95500	2.95500	2.95500	153.64909				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.71000	203.37052	3.71000	203.32223				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.22000	4.22000	4.22000	107.58519				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.82000	4.82000	4.82000	223.78790				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.00000	96.88296	5.00000	96.85660				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.06000	97.71080	5.06000	97.68420				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			7.07559	7.07559	7.07559	81.71682				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			7.14925	7.14925	7.14925	80.89028				0.00	0	
Total FRBZ03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.24000	4.24000	4.24000	147.76126				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	97.23048				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.46000	175.82838	2.46000	175.79258				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.32000	175.52794	3.32000	175.48813				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.02202				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.09856				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.56251				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.32411				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	102.86395				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	99.94423				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	101.04227				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	114.58960				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.14578				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.94981				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	112.56150				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.90880				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	101.66328				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.01652				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.01735				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.32683				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.92181				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 11/11/2024 Spot Bond					0.00000	102.19810				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.49271				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.18760				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.16854				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.87367				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.88946				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.02287				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.12255				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.38797				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.08129				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.32827				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.01001				0.00	0	
Total FRC318 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.12233				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.28263				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.03393				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.66390				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.85153				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.67897				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	101.21575				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.14864				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.50442				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.82115				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.51996				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.50810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.42543				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.32797				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.91424				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.54131				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	101.20566				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.78793				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.54580				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	400,000,00
FRC34(On 31/07/2023 Spot Bond					0.00000	100.43051				0.00	0	
Total FRC349 SPOT										0.00	0	400,000,00
Total For FRC349										0.00	0	400,000,00
FRC35(On 31/07/2022 Spot Bond					0.00000	100.39314				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.34157				0.00	0	400,000,00
Total FRC351 SPOT										0.00	0	400,000,00
Total For FRC351										0.00	0	400,000,00
FRC35(On 02/05/2023 Spot Bond					0.00000	100.67960				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	

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 31/07/2023 Spot Bond					0.00000	100.43743				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.53159				0.00	0	400,000,00
Total FRC355 SPOT										0.00	0	400,000,00
Total For FRC355										0.00	0	400,000,00
FRC35: On 31/01/2024 Spot Bond					0.00000	100.44962				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.45188				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 31/01/2022 Spot Bond					0.00000	100.27651				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.26178				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.52205				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.33587				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond					0.00000	100.74862				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.11698				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.81745				0.00	0	150,000,00
Total FRC364 SPOT										0.00	0	150,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For FRC364										0.00	0	150,000,00
FRC36: On 31/08/2024 Spot Bond					0.00000	102.12645				0.00	0	150,000,00
Total FRC365 SPOT										0.00	0	150,000,00
Total For FRC365										0.00	0	150,000,00
FRC36: On 20/06/2026 Spot Bond					0.00000	101.51823				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.44088				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.62442				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.63227				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.43312				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.43117				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.70450				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.86289				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.34530				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.33766				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.92471				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	101.01934				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 16/12/2021 Spot Bond					0.00000	100.70532				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC380 On 20/12/2026 Spot Bond					0.00000	100.24571				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.10000	3.10000	3.10000	175.56592				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.04000	3.04000	3.04000	175.58715				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.05000	3.05000	3.05000	175.58361				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.40000	104.79004	4.40000	104.76314				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.70000	114.99263	4.70000	114.96241				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.42245				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.33141				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.02260				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.69880				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.66818				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.77891				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.14948				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.81336				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.87229				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.82729				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.24800	4.24800	4.24800	103.60877				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.67000	4.67000	4.67000	115.40100				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.91362				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.33207				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.81000	113.40135	4.81000	113.37120				0.00	0	
Total FRS108 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 FRS108										0.00	0	
FRS10: On 07/12/2033 Spot Bond			4.67000	227.02696	4.67000	226.96732				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11: On 31/01/2038 Spot Bond			4.95000	111.41405	4.95000	111.38402				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11: On 07/12/2033 Spot Bond			4.70000	4.70000	4.70000	226.32707				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11: On 31/01/2025 Spot Bond			3.79000	149.82796	3.79000	149.79223				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11: On 31/01/2038 Spot Bond			3.70500	130.66411	3.70500	130.63323				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11: On 31/01/2038 Spot Bond			4.75000	114.26603	4.75000	114.23584				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12: On 07/12/2033 Spot Bond			4.82000	223.84761	4.82000	223.78790				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12: On 07/12/2033 Spot Bond			4.87000	222.79981	4.87000	222.74012				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12: On 31/01/2025 Spot Bond			3.32000	121.87908	3.32000	151.94886				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12: On 07/12/2033 Spot Bond			4.90000	222.17401	4.90000	222.11431				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12: On 31/01/2038 Spot Bond			4.95000	111.41405	4.95000	111.38402				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12: On 31/03/2028 Spot Bond			4.40000	195.47027	4.40000	195.42021				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.70000	101.45462	5.70000	101.42528				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS128 On 31/03/2028 Spot Bond			4.29000	196.70594	4.29000	196.65616				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS130 On 31/03/2028 Spot Bond			4.35000	196.03082	4.35000	195.98090				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.41000	211.85539	5.41000	211.79556				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			5.65000	102.08417	5.65000	102.05477				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.95000	4.95000	4.95000	111.38402				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			4.93000	111.69537	4.93000	111.66534				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.16000	198.17779	4.16000	198.12834				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.18000	216.43499	5.18000	216.37522				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS140 On 31/03/2028 Spot Bond			4.29000	196.70594	4.29000	196.65616				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS141 On 31/03/2028 Spot Bond			4.29000	196.70594	4.29000	196.65616				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS144 On 31/03/2028 Spot Bond			3.69100	203.59318	3.69100	203.54492				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.09000	148.47121	4.09000	148.43460				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.16000	175.93341	2.16000	175.89904				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.64000	192.80485	4.64000	192.75425				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.68000	192.36466	4.68000	192.31397				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.06000	148.60623	4.06000	148.56971				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.15500	198.23465	4.15500	198.18520				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.69000	4.69000	4.69000	192.20408				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.09925				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.46393				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.51024				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.92179				0.00	0	93,300,00
Total FRS180 SPOT										0.00	0	93,300,00
Total For FRS180										0.00	0	93,300,00
FRS18 On 27/09/2025 Spot Bond					0.00000	100.87791				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	212.13589				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	154.78385				0.00	0	28,700,00
Total FRS186 SPOT										0.00	0	28,700,00
Total For FRS186										0.00	0	28,700,00
FRS18 On 23/01/2024 Spot Bond					0.00000	194.06724				0.00	0	28,400,00
Total FRS187 SPOT										0.00	0	28,400,00
Total For FRS187										0.00	0	28,400,00
FRS19 On 19/06/2026 Spot Bond					0.00000	46.35794				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.18007				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.20646				0.00	0	103,300,00
Total FRS199 SPOT										0.00	0	103,300,00
Total For FRS199										0.00	0	103,300,00
FRS20 On 12/08/2025 Spot Bond					0.00000	100.09342				0.00	0	61,000,00
Total FRS200 SPOT										0.00	0	61,000,00
Total For FRS200										0.00	0	61,000,00
FRS20 On 06/08/2025 Spot Bond					0.00000	101.29285				0.00	0	83,300,00
Total FRS201 SPOT										0.00	0	83,300,00
Total For FRS201										0.00	0	83,300,00
FRS20 On 14/10/2025 Spot Bond					0.00000	100.55108				0.00	0	55,500,00
Total FRS206 SPOT										0.00	0	55,500,00
Total For FRS206										0.00	0	55,500,00
FRS20 On 18/11/2024 Spot Bond					0.00000	99.99990				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.80095				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	101.22947				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	100.91424				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	100.53489				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22{ On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23{ On 14/08/2027 Spot Bond					0.00000	100.01840				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23{ On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23{ On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23{ On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23{ On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23{ On 31/03/2032 Spot Bond					0.00000	103.79548				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23{ On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23{ On 13/10/2023 Spot Bond					0.00000	112.36713				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24{ On 31/03/2032 Spot Bond					0.00000	102.99211				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24{ On 04/12/2022 Spot Bond					0.00000	101.78593				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24{ On 12/12/2025 Spot Bond					0.00000	78.99187				0.00	0	
Total FRS242 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 FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	101.76878				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	119.30464				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 20/12/2021 Spot Bond					0.00000	100.60775				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	100.75941				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	100.25641				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	100.25695				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	103.59106				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	100.25533				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	101.06852				0.00	400,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS255 SPOT										0.00	400,000,000	100,000,000
Total For FRS255										0.00	400,000,000	100,000,000
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 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	117.76108				0.00	0	75,327,700
Total FRS258 SPOT										0.00	0	75,327,700
Total For FRS258										0.00	0	75,327,700
FRS258 On 24/03/2022 Spot Bond					0.00000	101.66720				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	101.23913				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.54109				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS263 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS264 On 31/03/2032 Spot Bond					0.00000	100.89212				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	117.90008				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS268 On 31/03/2031 Spot Bond					0.00000	100.89885				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	115.60605				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	101.18798				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	110.46814				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.89345				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS275 On 26/11/2021 Spot Bond					0.00000	100.95079				0.00	0	
Total FRS275 SPOT										0.00	0	
Total For FRS275										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	101.12500				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	101.27452				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	101.26114				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	100.60847				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 13/01/2022 Spot Bond					0.00000	100.34641				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.48500	9.48500	9.48500	102.20038				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.48500	9.48500	9.48500	102.20038				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.37374				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 14/02/2022 Spot Bond					0.00000	102.32945				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	100.06630				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.16000	2.16000	2.16000	323.59388				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.90000	325.26455	1.90000	325.20334				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.90000	1.90000	1.90000	325.20334				0.00	0	13,510,80
Total FRS43 SPOT										0.00	0	13,510,80
Total For FRS43										0.00	0	13,510,80
FRS46 On 31/01/2022 Spot Bond			1.40000	176.20008	1.40000	176.16931				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.40000	176.20008	1.40000	176.16931				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.21615				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.65000	107.01708	4.65000	106.98912				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.19000	73.24804	4.19000	114.04207				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	152.45891				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.49000	3.49000	3.49000	151.16459				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.96000	2.96000	2.96000	318.70639				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.45000	5.45000	5.45000	104.48914				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.96500	115.01239	6.96500	114.99088				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.34500	110.69530	7.34500	110.67361				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.81500	107.97354	7.81500	107.95081				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX27 On 07/03/2027 Spot Bond			7.92500	111.67800	7.92500	111.65403				0.00	0	42,679,70
Total FRX27 SPOT										0.00	0	42,679,70
Total For FRX27										0.00	0	42,679,70
FRX28 On 26/07/2028 Spot Bond			8.37500	111.96168	8.37500	111.93672				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.99000	107.25803	8.99000	107.23240				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.22500	103.98388	9.22500	103.95839				0.00	0	599,400,00
Total FRX31 SPOT										0.00	0	599,400,00
Total For FRX31										0.00	0	599,400,00
FRX32 On 31/03/2032 Spot Bond			9.23000	109.91113	9.23000	109.88388				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.38500	79.95796	10.38500	79.93572				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.88541				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.19871				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.94824				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.95091				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.94907				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.94853				0.00	0	
Total FS7B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.43139				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.45380				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.48314				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.49778				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.93394				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.27376				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.18886				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.24556				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.20520				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.27350				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.78454				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.82000	114.94844	3.82000	114.92087				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.71492				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.40000	107.54885	6.40000	107.53023			2,560,000,000,000.00	400,000,000	100,000,000	
Total GRT17 SPOT									2,560,000,000,000.00	400,000,000	100,000,000	
Total For GRT17									2,560,000,000,000.00	400,000,000	100,000,000	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.25781				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.34971				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.96500	107.30248	6.96500	107.28231				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.47888				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.33780				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.96776				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.44836				0.00	1,400,000,000	1,400,000,000
Total GRT25G SPOT										0.00	1,400,000,000	1,400,000,000
Total For GRT25G										0.00	1,400,000,000	1,400,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	101.83324				0.00	0	6,300,000
Total GRT26G SPOT										0.00	0	6,300,000
Total For GRT26G										0.00	0	6,300,000
GRT27 On 28/09/2023 Spot Bond					0.00000	100.35985				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT28 On 10/12/2021 Spot Bond					0.00000	100.91000				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.65938				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.57251				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.85592				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.17609				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.02119				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.15756				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.67230				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.71893				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.23896				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.20241				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.51630				0.00	0	
Total GRT41 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 GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.94564				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.74614				0.00	400,000,000	100,000,000
Total GRT45 SPOT										0.00	400,000,000	100,000,000
Total For GRT45										0.00	400,000,000	100,000,000
GRT47 On 22/04/2024 Spot Bond					0.00000	100.39754				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.61595				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.75442				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.93850				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.36812				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.08047				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.86545				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.63935				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.08501				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.15481				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.36678				0.00	0	500,00
Total HILB09 SPOT										0.00	0	500,00
Total For HILB09										0.00	0	500,00
HILB10 On 17/03/2022 Spot Bond					0.00000	100.76550				0.00	400,000,000	100,000,00
Total HILB10 SPOT										0.00	400,000,000	100,000,00
Total For HILB10										0.00	400,000,000	100,000,00
HILB11 On 15/03/2024 Spot Bond					0.00000	101.17665				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.06102				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.04636				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.76836				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.72152				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.70822				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.50000	321.57054	2.50000	321.50483				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.85000	2.85000	2.85000	326.63157				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.27500	102.81794	10.27500	102.78996				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			4.73000	79.00789	4.73000	104.28233			94,600,000,000,000.00	20,000,000,000	10,000,000,000
Total HWAY33 SPOT									14,600,000,000,000.00	20,000,000,000	10,000,000,000
Total For HWAY33									14,600,000,000,000.00	20,000,000,000	10,000,000,000
HWAY3 On 31/07/2034 Spot Bond			11.03500	90.71973	11.03500	90.69325			80,115,812,632,000.00	7,260,155,200	3,880,566,900
Total HWAY34 SPOT									30,115,812,632,000.00	7,260,155,200	3,880,566,900
Total For HWAY34									30,115,812,632,000.00	7,260,155,200	3,880,566,900
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.81634	100.00000	11.79033			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.13500	89.66823	11.13500	89.64184			115,581,300,000,000.00	10,380,000,000	5,310,500,000
Total HWAY35 SPOT									15,581,300,000,000.00	10,380,000,000	5,310,500,000
Total For HWAY35									15,581,300,000,000.00	10,380,000,000	5,310,500,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.81464	100.00000	11.78864			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.63343			0.00	400,000,000	15,100,000,000
Total HWF11 SPOT									0.00	400,000,000	15,100,000,000
Total For HWF11									0.00	400,000,000	15,100,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.43907			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.85448			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.62000	155.26160	2.64000	155.13454			150,458,859,438,000.00	439,106,434,900	401,889,841,300
Total I2025 SPOT									10,458,859,438,000.00	439,106,434,900	401,889,841,300
Total For I2025									10,458,859,438,000.00	439,106,434,900	401,889,841,300
I2029 On 31/03/2029 Spot Bond			3.36000	114.02029	3.35000	114.07129			200,840,568,704,000.00	357,393,026,400	265,771,956,500
Total I2029 SPOT									10,840,568,704,000.00	357,393,026,400	265,771,956,500
Total For I2029									10,840,568,704,000.00	357,393,026,400	265,771,956,500
I2033 On 28/02/2033 Spot Bond			3.90000	110.05282	3.90000	110.02606			247,610,506,260,000.00	63,489,873,400	211,718,920,800
Total I2033 SPOT									17,610,506,260,000.00	63,489,873,400	211,718,920,800
Total For I2033									17,610,506,260,000.00	63,489,873,400	211,718,920,800
I2038 On 31/01/2038 Spot Bond			4.05000	124.95882	4.05000	124.92814			822,602,928,320,000.00	450,025,414,400	370,459,645,600
Total I2038 SPOT									12,602,928,320,000.00	450,025,414,400	370,459,645,600

Contract Details	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										22,602,928,320,000.00	450,025,414,400	370,459,645,60
I2046 On 31/03/2046 Spot Bond			3.96500	115.02314	4.00000	114.31359				089,347,011,103,000.00	274,740,734,200	262,390,747,20
Total I2046 SPOT										39,347,011,103,000.00	274,740,734,200	262,390,747,20
Total For I2046										39,347,011,103,000.00	274,740,734,200	262,390,747,20
I2050 On 31/12/2050 Spot Bond			4.01000	118.10833	4.06000	116.98352				044,173,074,866,000.00	509,768,846,600	327,082,700,40
Total I2050 SPOT										14,173,074,866,000.00	509,768,846,600	327,082,700,40
Total For I2050										14,173,074,866,000.00	509,768,846,600	327,082,700,40
IBL101 On 24/05/2022 Spot Bond			6.29500	6.29500	6.29500	101.24522				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.24055				0.00	600,000,000	300,000,00
Total IBL102 SPOT										0.00	600,000,000	300,000,00
Total For IBL102										0.00	600,000,000	300,000,00
IBL109 On 07/12/2023 Spot Bond			2.62000	320.83831	2.62000	320.77172				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	99.98487				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.50798				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.09470				0.00	10,600,000,000	5,300,000,00
Total IBL123 SPOT										0.00	10,600,000,000	5,300,000,00
Total For IBL123										0.00	10,600,000,000	5,300,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.21919				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.54308				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.14787				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.47809				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.08936				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.09965				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.56794				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.94409				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.94795				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.14614				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.08230				0.00	0	50,000,00
Total IBL138 SPOT										0.00	0	50,000,00
Total For IBL138										0.00	0	50,000,00
IBL141 On 20/02/2023 Spot Bond					0.00000	99.95042				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.11801				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.90559				0.00	0	95,600,00
Total IBL145 SPOT										0.00	0	95,600,00
Total For IBL145										0.00	0	95,600,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.71283				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	99.91910				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.91526				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	96.89741				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.98793				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.38595				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.35214				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.36347				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.12701				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.26484				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.05109				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.60151				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.50752				0.00	0	
Total IBL163 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 IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.00001				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.41167				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.42587				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	101.17801				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.91283				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	99.90957				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	101.03176				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.92125				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.95423				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.57926				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.45215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.17922				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.15054				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.10758				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.48000	1.48000	1.48000	176.14081				0.00	0	9,600,00
Total IBL36 SPOT										0.00	0	9,600,00
Total For IBL36										0.00	0	9,600,00
IBL60 On 17/02/2024 Spot Bond			7.00000	109.25153	7.00000	109.23111				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.75000	176.07717	1.75000	176.04474				0.00	0	3,950,00
Total IBL67 SPOT										0.00	0	3,950,00
Total For IBL67										0.00	0	3,950,00
IBL78 On 25/11/2022 Spot Bond			5.37000	104.39339	5.37000	104.37836				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.93425				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.89000	101.58500	8.89000	106.32922				0.00	0	224,767,90
Total IDCG06 SPOT										0.00	0	224,767,90
Total For IDCG06										0.00	0	224,767,90
IDCG08 On 13/05/2030 Spot Bond			10.16500	106.39343	10.16500	106.59198				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.09276				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG11 On 05/12/2026 Spot Bond			9.48500	110.09422	9.48500	110.06635				0.00	0	2,900,00
Total IDCG11 SPOT										0.00	0	2,900,00
Total For IDCG11										0.00	0	2,900,00
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.60176				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.11350				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.70187				0.00	0	15,100,00
Total IDCG16 SPOT										0.00	0	15,100,00
Total For IDCG16										0.00	0	15,100,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.15133				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.91125				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.70521				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.81712				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.56078				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.40375				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.94799				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.21500	105.19199	8.21500	105.16885				0.00	0	
Total IFC01 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 IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.74018				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.16621				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.49561				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.70788				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.43493				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.72184				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.47322				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.95891				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.85228				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.86781				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.81370				0.00	400,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total IPF21 SPOT										0.00	400,000,000	100,000,000
Total For IPF21										0.00	400,000,000	100,000,000
IPF22 On 14/06/2022 Spot Bond					0.00000	101.15388				0.00	200,000,000	50,000,000
Total IPF22 SPOT										0.00	200,000,000	50,000,000
Total For IPF22										0.00	200,000,000	50,000,000
IPF24 On 05/02/2023 Spot Bond					0.00000	100.19580				0.00	0	25,500,000
Total IPF24 SPOT										0.00	0	25,500,000
Total For IPF24										0.00	0	25,500,000
IPF25 On 15/10/2023 Spot Bond					0.00000	100.51096				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.13608				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.13827				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.76509				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.33827				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.73576				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.99233				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.09223				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.95394				0.00	200,000,000	50,000,000
Total IPFG01 SPOT										0.00	200,000,000	50,000,000
Total For IPFG01										0.00	200,000,000	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
IV017/F On 31/01/2022 Spot Bond			2.75000	100.82049	2.75000	100.81294				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.05000	188.34691	5.05000	188.29540				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.16048				0.00	0	54,810,10
Total IV035 SPOT										0.00	0	54,810,10
Total For IV035										0.00	0	54,810,10
IV039 On 31/01/2022 Spot Bond			2.90000	2.90000	2.90000	175.63669				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.31500	8.31500	8.31500	99.93170				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.35013				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.50900	175.81123	2.50900	175.77521				0.00	0	11,900,000,00
Total IV045 SPOT										0.00	0	11,900,000,00
Total For IV045										0.00	0	11,900,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.71029				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.50708				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.95000	189.42326	4.95000	189.37195				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.79500	105.06748	6.79500	105.04799				0.00	0	
Total IVC094 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 IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.03378				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.91733				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.13628				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.49422				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.53649				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.83524				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.11996				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.10754				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.31131				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.16035				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.97590				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.11282				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.80542				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.63119				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.09817				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.17650				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.03050				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.04327	7.40000	103.02282				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	99.85294				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.30861				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC189 On 17/02/2022 Spot Bond					0.00000	100.01459				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.96284				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.16540	7.23000	102.14569				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.70387				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.02520				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	99.88653				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.62962	7.45000	101.60909				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.27909				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	110.14908	3.91012	104.25778				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.40126				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.89053				0.00	0	
Total IVZ067 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 IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.00000	4.00000	4.00000	99.81405				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.00000	4.00000	4.00000	99.73768				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.66415				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.10000	4.10000	4.10000	99.41928				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.33365				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.17683				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.15000	4.15000	4.15000	99.09861				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ075 On 30/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.83589				0.00	0	
Total IVZ075 SPOT										0.00	0	
Total For IVZ075										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.13072				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.81849				0.00	0	45,500,00
Total KAP012 SPOT										0.00	0	45,500,00
Total For KAP012										0.00	0	45,500,00
KAP013 On 24/05/2022 Spot Bond					0.00000	100.04585				0.00	0	

Contract 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	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.44629				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.70958				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.57856				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.48701				0.00	200,000,000	450,000,000
Total KAP017 SPOT										0.00	200,000,000	450,000,000
Total For KAP017										0.00	200,000,000	450,000,000
KAP018 On 14/04/2024 Spot Bond					0.00000	100.66770				0.00	400,000,000	100,000,000
Total KAP018 SPOT										0.00	400,000,000	100,000,000
Total For KAP018										0.00	400,000,000	100,000,000
KAP019 On 28/07/2024 Spot Bond					0.00000	100.32720				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.98544				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.98892				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.17969				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.96500	121.25394	8.96500	121.22457				0.00	0	7,440,800
Total KW01 SPOT										0.00	0	7,440,800
Total For KW01										0.00	0	7,440,800
LGL05 On 12/12/2021 Spot Bond					0.00000	101.21288				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL06 On 04/10/2022 Spot Bond			6.79000	104.11878	6.79000	104.09968				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.58140				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.48197				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.83359				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.14846				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.18046				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.07107				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.65585				0.00	400,000,000	100,000,000
Total LRFA3 SPOT										0.00	400,000,000	100,000,000
Total For LRFA3										0.00	400,000,000	100,000,000
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.94528				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.94366				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.12493				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.88841				0.00	0	529,000,000
Total MBF065 SPOT										0.00	0	529,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For MBF065										0.00	0	529,000,00
MBF06 On 17/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.01172				0.00	200,000,000	50,000,00
Total MBF068 SPOT										0.00	200,000,000	50,000,00
Total For MBF068										0.00	200,000,000	50,000,00
MBF06 On 28/05/2022 Spot Bond					0.00000	99.86488				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.19238				0.00	400,000,000	100,000,00
Total MBF070 SPOT										0.00	400,000,000	100,000,00
Total For MBF070										0.00	400,000,000	100,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	100.80492				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.72810				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	99.93619				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.30293				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.12192				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.01901				0.00	0	112,000,00
Total MBP046 SPOT										0.00	0	112,000,00
Total For MBP046										0.00	0	112,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	99.90088				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.68704				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.70122				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.21463				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.13066				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.67715				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.21500	8.21500	8.21500	112.73048				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.26400	106.13533	6.26400	106.11755		14,407,200,000,000.00		2,300,000,000	1,360,000,000	
Total MMIG05 SPOT								14,407,200,000,000.00		2,300,000,000	1,360,000,000	
Total For MMIG05								14,407,200,000,000.00		2,300,000,000	1,360,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.66135				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.04651				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.93441				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.86500	105.80415	8.86500	105.77908				0.00	0	36,800,000
Total MML02 SPOT										0.00	0	36,800,000
Total For MML02										0.00	0	36,800,000
MML03 On 15/03/2028 Spot Bond					0.00000	102.08233				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MML04 On 15/03/2028 Spot Bond			9.11500	95.16454	9.11500	95.56000			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.33721			0.00	0	27,200,00
Total MTN07 SPOT									0.00	0	27,200,00
Total For MTN07									0.00	0	27,200,00
MTN09 On 11/10/2022 Spot Bond					0.00000	101.25243			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.92878			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.88445			0.00	400,000,000	100,000,00
Total MTN12 SPOT									0.00	400,000,000	100,000,00
Total For MTN12									0.00	400,000,000	100,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	101.82889			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.11650			0.00	0	
Total MTN14 SPOT									0.00	0	
Total For MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.12078			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	101.01051			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.73309			0.00	0	
Total MTN17 SPOT									0.00	0	
Total For MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.54606			0.00	0	1,066,30
Total MTN18 SPOT									0.00	0	1,066,30
Total For MTN18									0.00	0	1,066,30
MTN19 On 07/03/2025 Spot Bond					0.00000	101.06836			0.00	0	
Total MTN19 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.91880				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.92964				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.34309				0.00	400,000,000	100,000,000
Total MTN22 SPOT										0.00	400,000,000	100,000,000
Total For MTN22										0.00	400,000,000	100,000,000
MTN23 On 29/01/2026 Spot Bond			8.81000	100.65883	8.81000	100.63525				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.37009				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.90837				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.15215				0.00	700,000,000	600,000,000
Total MTN26 SPOT										0.00	700,000,000	600,000,000
Total For MTN26										0.00	700,000,000	600,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	101.64273				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.91706				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.19462				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.50159				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.65441				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	99.94255				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	99.94254				0.00	400,000,000	100,000,000
Total MWAR04 SPOT										0.00	400,000,000	100,000,000
Total For MWAR04										0.00	400,000,000	100,000,000
MWAR(On 22/11/2023 Spot Bond					0.00000	99.93822				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	99.93815				0.00	400,000,000	100,000,000
Total MWAR06 SPOT										0.00	400,000,000	100,000,000
Total For MWAR06										0.00	400,000,000	100,000,000
N6D26 On 20/03/2026 Spot Bond					0.00000	101.38173				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.94580				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.21901				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.65708				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.82191				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.05826				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.25902				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
N7E25 On 20/03/2022 Spot Bond					0.00000	101.44351				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.53000	101.64882	6.53000	101.63107				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.88000	108.01050	6.88000	107.99065				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.74500	105.94268	9.74500	105.91528				0.00	0	155,513,90
Total NAM04 SPOT										0.00	0	155,513,90
Total For NAM04										0.00	0	155,513,90
NBG01 On 29/04/2022 Spot Bond					0.00000	100.42087				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.39354				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.28679				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.59298				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.33348				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.28345				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.44500	108.62958	6.44500	108.61055				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.74500	103.03277	5.74500	103.01677				0.00	0	
Total NBK15A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For NBK15A									0.00	0	
NBK16/ On 12/02/2025 Spot Bond			7.32700	108.50103	7.32700	108.47982			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17/ On 22/04/2026 Spot Bond			8.36500	106.51312	8.36500	106.48914			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK19/ On 01/06/2022 Spot Bond			6.27500	106.23589	6.27500	106.21796			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.67500	114.95206	7.67500	114.92841			0.00	0	23,800,00
Total NBK20A SPOT									0.00	0	23,800,00
Total For NBK20A									0.00	0	23,800,00
NBK21/ On 21/07/2027 Spot Bond			8.69000	112.01356	8.69000	111.98766			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.37000	104.51726	5.37000	104.50221			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.41300	111.14950	7.41300	111.12752			0.00	0	11,800,00
Total NBK23A SPOT									0.00	0	11,800,00
Total For NBK23A									0.00	0	11,800,00
NBK24/ On 19/11/2027 Spot Bond			8.39000	111.80851	8.39000	111.78355		16,780,000,000,000.00	2,000,000,000	1,000,000,00	
Total NBK24A SPOT								16,780,000,000,000.00	2,000,000,000	1,000,000,00	
Total For NBK24A								16,780,000,000,000.00	2,000,000,000	1,000,000,00	
NBK24I On 11/02/2022 Spot Bond					0.00000	100.10256			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.86000	5.86000	5.86000	108.36811			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.20505			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	37.90168	100.00000	37.81687			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.97944				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			8.70000	109.19569	8.70000	109.17000				0.00	0	3,800,00
Total NBK27A SPOT										0.00	0	3,800,00
Total For NBK27A										0.00	0	3,800,00
NBK28I On 02/08/2023 Spot Bond			6.00000	109.35089	6.00000	109.33332				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			7.89000	113.22598	7.89000	113.20217				0.00	0	5,900,00
Total NBK29A SPOT										0.00	0	5,900,00
Total For NBK29A										0.00	0	5,900,00
NBK30I On 20/02/2024 Spot Bond			6.23000	109.33773	6.23000	109.31951				0.00	0	4,700,00
Total NBK30A SPOT										0.00	0	4,700,00
Total For NBK30A										0.00	0	4,700,00
NBK31I On 09/11/2023 Spot Bond			5.95000	106.60696	5.95000	106.58969				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.21586				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.64843				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.75385				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.54000	10.54000	10.54000	74.46385				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.10315				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK42I On 21/02/2022 Spot Bond					0.00000	100.17796				0.00	1,400,000,000	783,300,000
Total NBK42B SPOT										0.00	1,400,000,000	783,300,000
Total For NBK42B										0.00	1,400,000,000	783,300,000
NBK43I On 20/02/2024 Spot Bond					0.00000	101.49545				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.63422				0.00	800,000,000	200,000,000
Total NBK45B SPOT										0.00	800,000,000	200,000,000
Total For NBK45B										0.00	800,000,000	200,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	101.00400				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.34672				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.77667				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.03023				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	99.99685				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.57838				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.49705				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.60233				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.30064				0.00	0	
Total NBKB55 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.22443				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.35806				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.66732				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.32678				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.54032				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.28674				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.41387				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.49514				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.92974				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.71000	103.68144	9.71000	103.65428				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.92169				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.74500	103.23373	9.74500	103.20660				0.00	0	14,985,50
Total NCLN85 SPOT										0.00	0	14,985,50
Total For NCLN85										0.00	0	14,985,50
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.92974				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.94247				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.95854				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.07720				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.07720				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.36753				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.49517				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.10883				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.78916				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.07516				0.00	0	100,000,00
Total NGL04 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL04										0.00	0	100,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	102.28261				0.00	0	34,487,90
Total NGL05 SPOT										0.00	0	34,487,90
Total For NGL05										0.00	0	34,487,90
NGL06 On 01/12/2023 Spot Bond					0.00000	101.40836				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.85099				0.00	0	20,000,00
Total NGL07 SPOT										0.00	0	20,000,00
Total For NGL07										0.00	0	20,000,00
NGL08 On 02/07/2025 Spot Bond					0.00000	106.82608				0.00	0	73,300,00
Total NGL08 SPOT										0.00	0	73,300,00
Total For NGL08										0.00	0	73,300,00
NGL09 On 19/06/2026 Spot Bond					0.00000	102.13274				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.37690				0.00	0	14,530,000,00
Total NGLT1A SPOT										0.00	0	14,530,000,00
Total For NGLT1A										0.00	0	14,530,000,00
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.84300				0.00	0	2,928,888,50
Total NGLT1B SPOT										0.00	0	2,928,888,50
Total For NGLT1B										0.00	0	2,928,888,50
NGT10 On 25/03/2024 Spot Bond					0.00000	104.20151				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.93288				0.00	0	59,100,00
Total NGT104 SPOT										0.00	0	59,100,00
Total For NGT104										0.00	0	59,100,00
NGT10 On 22/05/2025 Spot Bond					0.00000	102.76140				0.00	0	200,000,00
Total NGT105 SPOT										0.00	0	200,000,00
Total For NGT105										0.00	0	200,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	103.11221				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.46929				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT107 On 08/09/2026 Spot Bond					0.00000	105.64962				0.00	0	2,870,00
Total NGT108 SPOT										0.00	0	2,870,00
Total For NGT108										0.00	0	2,870,00
NGT108 On 04/11/2026 Spot Bond					0.00000	100.31628				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT109 On 16/06/2026 Spot Bond					0.00000	102.63908				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.54996				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.46205				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.08933				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.36897				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	99.94125				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.27127				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.15338				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.77135				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2024 Spot Bond					0.00000	100.19489				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.55065				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	222.74012				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.66000	3.66000	3.66000	203.90885				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.39500	3.39500	3.39500	151.60226				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.64500	3.64500	3.64500	111.82411				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			4.80000	4.80000	4.80000	113.51477				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.50000	3.50000	3.50000	151.11860				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	204.50342	3.45000	204.45640				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.30000	3.30000	3.30000	152.04144				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.30500	3.30500	3.30500	208.12973				0.00	0	
Total NILB14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For NILB14									0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.45000	206.44138	3.45000	206.39382			0.00	0	
Total NILB15 SPOT									0.00	0	
Total For NILB15									0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.91500	111.90693	4.91500	111.87688			0.00	0	
Total NILB17 SPOT									0.00	0	
Total For NILB17									0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.98560			0.00	0	
Total NN014 SPOT									0.00	0	
Total For NN014									0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.08352			0.00	0	
Total NN016 SPOT									0.00	0	
Total For NN016									0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.88535			0.00	0	
Total NN019 SPOT									0.00	0	
Total For NN019									0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	135.59224			0.00	0	
Total NN02 SPOT									0.00	0	
Total For NN02									0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.47488			0.00	0	73,300,00
Total NN022 SPOT									0.00	0	73,300,00
Total For NN022									0.00	0	73,300,00
NN023 On 07/11/2025 Spot Bond					0.00000	100.72094			0.00	0	95,500,00
Total NN023 SPOT									0.00	0	95,500,00
Total For NN023									0.00	0	95,500,00
NN026 On 21/11/2025 Spot Bond					0.00000	100.36295			0.00	0	
Total NN026 SPOT									0.00	0	
Total For NN026									0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.92797			0.00	0	
Total NN03 SPOT									0.00	0	
Total For NN03									0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.73220			0.00	0	99,500,00
Total NN034 SPOT									0.00	0	99,500,00
Total For NN034									0.00	0	99,500,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.45791			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	126.85218				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.37996				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.94140				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.84035				0.00	0	83,300,00
Total NN040 SPOT										0.00	0	83,300,00
Total For NN040										0.00	0	83,300,00
NN043 On 03/03/2023 Spot Bond					0.00000	152.78590				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.02464				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	152.56486				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	150.51673				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.01404				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	131.24489				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.36473				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN056 On 26/08/2022 Spot Bond					0.00000	97.12662				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	92.17480				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.15684				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.06810				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.44674				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.76860				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.42174				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.21789				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.95878				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.98972				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.00061				0.00	0	
Total NN106 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.95878				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.53961				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.71370				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.55945				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.36367				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	102.40775				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	130.74000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	127.10000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	132.96000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	131.35000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	130.86424				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	118.10402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 17/02/2026 Spot Bond					0.00000	91.86496				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	116.39527				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	118.10402				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.67651				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF039 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	94.27793				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	102.99387				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 05/05/2022 Spot Bond					0.00000	100.16508				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF048 On 18/11/2021 Spot Bond					0.00000	101.20356				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF051 On 22/02/2022 Spot Bond					0.00000	99.94597				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF05: On 23/11/2021 Spot Bond					0.00000	99.93452				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05: On 30/11/2021 Spot Bond					0.00000	101.04258				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF05: On 08/12/2021 Spot Bond					0.00000	100.91421				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05: On 13/12/2021 Spot Bond					0.00000	100.83268				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.77838				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.77256				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.77256				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	102.36236				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 28/03/2022 Spot Bond					0.00000	100.70427				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06: On 29/12/2021 Spot Bond					0.00000	100.68627				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06: On 29/12/2021 Spot Bond					0.00000	100.69304				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06: On 04/01/2022 Spot Bond					0.00000	100.67717				0.00	0	
Total NNF063 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 NNF063										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	100.48950				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	100.48950				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	100.30630				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06 On 14/02/2022 Spot Bond					0.00000	100.08093				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF06 On 17/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000.00
Total NNF068 SPOT										0.00	0	50,000,000.00
Total For NNF068										0.00	0	50,000,000.00
NQ1A1 On 22/05/2052 Spot Bond					0.00000	130.82995				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.42560				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	99.94323				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	99.94320				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	99.94323				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.95363				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.51518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	99.93891				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	99.94150				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.94871				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.54476				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.94706				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.95000	105.41332	6.95000	105.39343				0.00	0	3,502,80
Total NRA022 SPOT										0.00	0	3,502,80
Total For NRA022										0.00	0	3,502,80
NRA02 On 31/05/2023 Spot Bond			2.83000	203.92305	2.83000	203.87957				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.24500	115.62340	10.24500	115.59184			8,606,551,983,000.00	840,073,400	1,946,233,00	
Total NRA028 SPOT									8,606,551,983,000.00	840,073,400	1,946,233,00	
Total For NRA028									8,606,551,983,000.00	840,073,400	1,946,233,00	
NRA02 On 30/11/2028 Spot Bond			100.00000	18.22592	100.00000	18.18558			0.00	0		
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.98065				0.00	400,000,000	158,800,00
Total NTC21 SPOT										0.00	400,000,000	158,800,00
Total For NTC21										0.00	400,000,000	158,800,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.34810				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
NTC26 On 07/12/2023 Spot Bond					0.00000	101.28751				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.92214				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.93467				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.80566				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	101.05325				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.26497				0.00	0	19,000,000.00
Total NTC32 SPOT										0.00	0	19,000,000.00
Total For NTC32										0.00	0	19,000,000.00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.88958				0.00	800,000,000	200,000.00
Total NTCG01 SPOT										0.00	800,000,000	200,000.00
Total For NTCG01										0.00	800,000,000	200,000.00
OMI01 On 22/11/2022 Spot Bond					0.00000	99.70743				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.24000	103.04600	6.24000	103.02875				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.00800	110.29239	8.00800	110.26846		24,504,480,000.000.00		3,060,000,000	1,530,000.00	
Total OML07 SPOT								24,504,480,000,000.00		3,060,000,000	1,530,000.00	
Total For OML07								24,504,480,000,000.00		3,060,000,000	1,530,000.00	
OML09 On 14/09/2022 Spot Bond			6.46500	105.44502	6.46500	105.42649		2,524,481,646,000.00		390,484,400	97,621,100	
Total OML09 SPOT								2,524,481,646,000.00		390,484,400	97,621,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For OML09									2,524,481,646,000.00	390,484,400	97,621,10
OML10 On 14/09/2025 Spot Bond			8.42000	111.44172	8.42000	111.41633			11,114,400,000,000.00	1,320,000,000	660,000,00
Total OML10 SPOT									11,114,400,000,000.00	1,320,000,000	660,000,00
Total For OML10									11,114,400,000,000.00	1,320,000,000	660,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.88618			0.00	0	
Total OML11 SPOT									0.00	0	
Total For OML11									0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.43450			0.00	0	
Total OML12 SPOT									0.00	0	
Total For OML12									0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.81316			0.00	0	
Total OML13 SPOT									0.00	0	
Total For OML13									0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.28083			0.00	400,000,000	100,000,00
Total PEP01 SPOT									0.00	400,000,000	100,000,00
Total For PEP01									0.00	400,000,000	100,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	101.30502			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.96143			0.00	200,000,000	50,000,00
Total PEP03 SPOT									0.00	200,000,000	50,000,00
Total For PEP03									0.00	200,000,000	50,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	100.38454			0.00	0	639,749,00
Total PEP04 SPOT									0.00	0	639,749,00
Total For PEP04									0.00	0	639,749,00
PMM51 On 28/02/2022 Spot Bond					0.00000	99.84256			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	99.83958			0.00	0	
Total PMM56 SPOT									0.00	0	
Total For PMM56									0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.65521			0.00	200,000,000	100,000,00
Total PMM57 SPOT									0.00	200,000,000	100,000,00
Total For PMM57									0.00	200,000,000	100,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	99.94364			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total PRE2A3 SPOT									0.00	0	
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	99.93608			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	99.93501			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	99.93393			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.97500	114.70940	7.96500	114.72872			351,593,377,332,500.00	3,555,058,730,700	1,996,489,125,100
Total R186 SPOT									51,593,377,332,500.00	555,058,730,700	396,489,125,100
Total For R186									51,593,377,332,500.00	555,058,730,700	396,489,125,100
R197 On 07/12/2023 Spot Bond			1.61000	327.06987	1.55000	327.38651			92,209,714,828,000.00	57,273,114,800	101,779,794,600
Total R197 SPOT									12,209,714,828,000.00	57,273,114,800	101,779,794,600
Total For R197									12,209,714,828,000.00	57,273,114,800	101,779,794,600
R202 On 07/12/2033 Spot Bond			3.87000	244.93505	3.87000	244.87599			476,107,140,870,000.00	123,025,101,000	197,755,612,600
Total R202 SPOT									16,107,140,870,000.00	123,025,101,000	197,755,612,600
Total For R202									16,107,140,870,000.00	123,025,101,000	197,755,612,600
R2023 On 28/02/2023 Spot Bond			5.20000	104.81681	5.28000	104.70170			112,495,626,400,000.00	2,329,326,082,000	257,647,668,600
Total R2023 SPOT									12,495,626,400,000.00	329,326,082,000	257,647,668,600
Total For R2023									12,495,626,400,000.00	329,326,082,000	257,647,668,600
R2030 On 31/01/2030 Spot Bond			9.46000	94.19120	9.39000	94.54085			797,939,453,868,000.00	2,832,763,155,800	356,407,684,900
Total R2030 SPOT									17,939,453,868,000.00	832,763,155,800	356,407,684,900
Total For R2030									17,939,453,868,000.00	832,763,155,800	356,407,684,900
R2032 On 31/03/2032 Spot Bond			9.95500	90.24461	9.86000	90.78371			113,497,768,657,500.00	1,819,537,696,500	228,741,712,400
Total R2032 SPOT									13,497,768,657,500.00	819,537,696,500	228,741,712,400
Total For R2032									13,497,768,657,500.00	819,537,696,500	228,741,712,400
R2035 On 28/02/2035 Spot Bond			10.35000	91.41417	10.22500	92.21788			729,340,600,870,000.00	1,712,979,768,200	998,918,635,300
Total R2035 SPOT									19,340,600,870,000.00	712,979,768,200	998,918,635,300
Total For R2035									19,340,600,870,000.00	712,979,768,200	998,918,635,300
R2037 On 31/01/2037 Spot Bond			10.53500	87.27861	10.42000	88.02282			591,629,422,547,500.00	1,479,983,808,500	1,031,934,880,000
Total R2037 SPOT									11,629,422,547,500.00	479,983,808,500	1,031,934,880,000
Total For R2037									11,629,422,547,500.00	479,983,808,500	1,031,934,880,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2040 On 31/01/2040 Spot Bond			10.64000	89.60976	10.52000	90.44937		647,911,884,848,000.00	1,000,743,598,200	731,300,964,200	
Total R2040 SPOT								17,911,884,848,000.00	000,743,598,200	731,300,964,200	
Total For R2040								17,911,884,848,000.00	000,743,598,200	731,300,964,200	
R2044 On 31/01/2044 Spot Bond			10.68500	86.29877	10.55500	87.23040		468,839,758,648,000.00	792,591,460,800	656,428,876,200	
Total R2044 SPOT								18,839,758,648,000.00	792,591,460,800	656,428,876,200	
Total For R2044								18,839,758,648,000.00	792,591,460,800	656,428,876,200	
R2048 On 28/02/2048 Spot Bond			10.62500	85.42066	10.49500	86.38561		647,912,719,250,000.00	1,484,509,432,400	1,099,624,915,500	
Total R2048 SPOT								17,912,719,250,000.00	484,509,432,400	1,099,624,915,500	
Total For R2048								17,912,719,250,000.00	484,509,432,400	1,099,624,915,500	
R209 On 31/03/2036 Spot Bond			10.31000	70.75755	10.18500	71.46370		528,744,302,538,000.00	536,250,659,800	590,696,521,600	
Total R209 SPOT								18,744,302,538,000.00	536,250,659,800	590,696,521,600	
Total For R209								18,744,302,538,000.00	536,250,659,800	590,696,521,600	
R210 On 31/03/2028 Spot Bond			2.95000	212.49644	2.95000	212.45034		243,849,773,295,000.00	82,660,940,100	100,694,439,300	
Total R210 SPOT								13,849,773,295,000.00	82,660,940,100	100,694,439,300	
Total For R210								13,849,773,295,000.00	82,660,940,100	100,694,439,300	
R212 On 31/01/2022 Spot Bond			1.15000	176.28798	1.15000	176.25839		039,370,000,000,000.00	903,800,000,000	436,516,330,000	
Total R212 SPOT								19,370,000,000,000.00	903,800,000,000	436,516,330,000	
Total For R212								19,370,000,000,000.00	903,800,000,000	436,516,330,000	
R213 On 28/02/2031 Spot Bond			9.75000	84.98128	9.66500	85.41563		736,743,651,725,000.00	1,101,204,477,100	663,284,719,800	
Total R213 SPOT								16,743,651,725,000.00	1,101,204,477,100	663,284,719,800	
Total For R213								16,743,651,725,000.00	1,101,204,477,100	663,284,719,800	
R214 On 28/02/2041 Spot Bond			10.65500	67.69041	10.53500	68.38719		1,111,067,931,246,000.00	948,950,533,200	863,705,783,800	
Total R214 SPOT								11,067,931,246,000.00	948,950,533,200	863,705,783,800	
Total For R214								11,067,931,246,000.00	948,950,533,200	863,705,783,800	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.17179		0.00	0	0	
Total RDFB09 SPOT								0.00	0	0	
Total For RDFB09								0.00	0	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.78622		0.00	0	0	
Total RDFB11 SPOT								0.00	0	0	
Total For RDFB11								0.00	0	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.41414		0.00	0	0	
Total RDFB12 SPOT								0.00	0	0	
Total For RDFB12								0.00	0	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.53926		0.00	0	73,300,000	
Total RDFB14 SPOT								0.00	0	73,300,000	

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 RDFB14										0.00	0	73,300,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.24137				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.09782				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.52587				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.14598				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.90242				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.82899				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.86776				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.74567				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.94853				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.60675				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	98.90449				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.36772				0.00	800,000,000	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB27 SPOT										0.00	800,000,000	200,000,000
Total For RDFB27										0.00	800,000,000	200,000,000
RED13 On 13/05/2026 Spot Bond					0.00000	100.02901				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.97564				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.19373				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.83407				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30 On 17/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,500,000,000
Total RED302 SPOT										0.00	0	5,500,000,000
Total For RED302										0.00	0	5,500,000,000
RED40 On 29/01/2024 Spot Bond					0.00000	100.50762				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.74074				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.12532				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.87267				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.12623				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.57915				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
RES41 On 30/11/2022 Spot Bond					0.00000	101.20238				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.41400				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.43776				0.00	400,000,000	150,000,000
Total RES50 SPOT										0.00	400,000,000	150,000,000
Total For RES50										0.00	400,000,000	150,000,000
RES52 On 07/05/2024 Spot Bond					0.00000	100.15487				0.00	400,000,000	100,000,000
Total RES52 SPOT										0.00	400,000,000	100,000,000
Total For RES52										0.00	400,000,000	100,000,000
RES53 On 20/09/2025 Spot Bond					0.00000	100.91658				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.96000	109.01163	6.96000	108.99125				0.00	0	8,640,500
Total RW23 SPOT										0.00	0	8,640,500
Total For RW23										0.00	0	8,640,500
RW28 On 10/12/2028 Spot Bond			11.92000	96.67427	11.92000	96.64369				0.00	0	22,964,000
Total RW28 SPOT										0.00	0	22,964,000
Total For RW28										0.00	0	22,964,000
RW31 On 30/06/2031 Spot Bond			10.96500	102.48228	10.96500	102.45240				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.11492				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.08000	101.96592	10.08000	101.93853				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.44000	102.84389	5.44000	108.60046				0.00	0	
Total SBK23 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 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	100.23379			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.24540			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.85000	108.29900	7.85000	108.27596			0.00	0	28,600,00
Total SBS20 SPOT									0.00	0	28,600,00
Total For SBS20									0.00	0	28,600,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.63090			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.75500	109.42867	6.75500	109.40892			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.98500	100.67098	7.98500	100.64956			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.13500	111.53337	8.13500	111.50907			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.09500	109.26992	7.09500	109.24887			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.15500	108.20960	7.15500	108.18893			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.95500	107.27424	8.95500	107.24871			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.29500	99.96472	4.29500	99.97647			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.51500	104.39665	5.51500	104.38095				0.00	0	1,500,00
Total SBS41 SPOT										0.00	0	1,500,00
Total For SBS41										0.00	0	1,500,00
SBS42 On 12/11/2025 Spot Bond			7.62000	110.40622	7.62000	110.38342				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.31500	111.82414	8.31500	111.79897				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.70000	108.60172	5.70000	108.58513				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.14033				0.00	400,000,000	100,000,00
Total SBS47 SPOT										0.00	400,000,000	100,000,00
Total For SBS47										0.00	400,000,000	100,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	100.47133				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			3.92500	103.91180	3.92500	103.90070				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.61500	6.61500	6.61500	109.27810				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.24094				0.00	0	700,000,00
Total SBS52 SPOT										0.00	0	700,000,00
Total For SBS52										0.00	0	700,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	103.00474				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.52623				0.00	400,000,000	211,000,00
Total SBS55 SPOT										0.00	400,000,000	211,000,00
Total For SBS55										0.00	400,000,000	211,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS56 On 12/06/2022 Spot Bond			4.82000	106.17315	4.82000	106.15934				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.61515				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.76061				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.86225				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.90585				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.11296				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.33539				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.74553				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.00734				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.65064				0.00	200,000,000	1,100,000,000
Total SBS67 SPOT										0.00	200,000,000	1,100,000,000
Total For SBS67										0.00	200,000,000	1,100,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.33046				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.15052				0.00	0	
Total SBS69 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.95000	324.95462	1.95000	324.89304				0.00	0	46,000,00
Total SBSI11 SPOT										0.00	0	46,000,00
Total For SBSI11										0.00	0	46,000,00
SBSI14 On 07/12/2033 Spot Bond			4.91000	4.91000	4.91000	221.90619				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSS14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.98807				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	99.98763				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.57416				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.98082				0.00	0	295,347,70
Total SBT102 SPOT										0.00	0	295,347,70
Total For SBT102										0.00	0	295,347,70
SBT103 On 31/03/2024 Spot Bond					0.00000	104.67077				0.00	0	59,701,50
Total SBT103 SPOT										0.00	0	59,701,50
Total For SBT103										0.00	0	59,701,50
SBT104 On 30/09/2025 Spot Bond					0.00000	105.26919				0.00	0	100,000,00
Total SBT104 SPOT										0.00	0	100,000,00
Total For SBT104										0.00	0	100,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	100.78370				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.22484				0.00	0	55,500,00
Total SBT201 SPOT										0.00	0	55,500,00
Total For SBT201										0.00	0	55,500,00
SBT202 On 03/12/2023 Spot Bond					0.00000	102.79268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.65000	111.82384	6.65000	111.80385				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.96795				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.83062				0.00	0	538,000,00
Total SBT206 SPOT										0.00	0	538,000,00
Total For SBT206										0.00	0	538,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	108.14904				0.00	0	74,700,00
Total SBT207 SPOT										0.00	0	74,700,00
Total For SBT207										0.00	0	74,700,00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.16424				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.95774				0.00	0	600,000,00
Total SBT209 SPOT										0.00	0	600,000,00
Total For SBT209										0.00	0	600,000,00
SGI006 On 11/07/2022 Spot Bond					0.00000	100.21360				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.02659				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.02763				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.90500	97.68699	8.90500	99.70775				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.01435				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.12045				0.00	0	45,500,00
Total SLRA5 SPOT										0.00	0	45,500,00
Total For SLRA5										0.00	0	45,500,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.01599				0.00	400,000,000	100,000,00
Total SLRA6 SPOT										0.00	400,000,000	100,000,00
Total For SLRA6										0.00	400,000,000	100,000,00
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.01556				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.01885				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.01481				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.01885				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.01801				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.02375				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.01645				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.02048				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.02005				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.08000	107.34166	7.08000	107.32114				5,664,000,000,000.00	800,000,000	200,000,00
Total SNT03 SPOT										5,664,000,000,000.00	800,000,000	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SNT03										5,664,000,000.00	800,000,000	200,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.28033				0.00	0	710,800
Total SNT04 SPOT										0.00	0	710,800
Total For SNT04										0.00	0	710,800
SNT05 On 30/11/2025 Spot Bond					0.00000	101.24450				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.13918				0.00	600,000,000	150,000,000
Total SOLB01 SPOT										0.00	600,000,000	150,000,000
Total For SOLB01										0.00	600,000,000	150,000,000
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.25558				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.27374				0.00	0	16,888,500
Total SPDA13 SPOT										0.00	0	16,888,500
Total For SPDA13										0.00	0	16,888,500
SPDA1 On 21/08/2024 Spot Bond					0.00000	99.95026				0.00	400,000,000	100,000,000
Total SPDA14 SPOT										0.00	400,000,000	100,000,000
Total For SPDA14										0.00	400,000,000	100,000,000
SPDA1 On 21/08/2026 Spot Bond					0.00000	99.94897				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.85627				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.03709				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.88142				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.10917				0.00	0	33,066,300
Total SPG007 SPOT										0.00	0	33,066,300
Total For SPG007										0.00	0	33,066,300
SPG00 On 15/10/2022 Spot Bond					0.00000	100.91083				0.00	200,000,000	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 Intert
Total SPG008 SPOT										0.00	200,000,000	50,000,000
Total For SPG008										0.00	200,000,000	50,000,000
SPG008 On 15/10/2024 Spot Bond					0.00000	100.71249				0.00	0	1,599,400
Total SPG009 SPOT										0.00	0	1,599,400
Total For SPG009										0.00	0	1,599,400
SPG009 On 01/12/2023 Spot Bond					0.00000	101.27450				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	101.03079				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.40587				0.00	600,000,000	150,000,000
Total SSA07 SPOT										0.00	600,000,000	150,000,000
Total For SSA07										0.00	600,000,000	150,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	100.74845				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.05500	4.05500	4.05500	148.59225				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.94000	114.86284	7.94000	114.83840				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.15500	88.24640	9.15500	88.22458				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.72213				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.55402				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.68000	106.45126	6.68000	106.43204				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 31/01/2038 Spot Bond			4.75000	114.26603	4.75000	114.23584				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.87906				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.26513				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.12126				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.58000	2.58000	2.58000	321.01584				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.35526				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.22971				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.57731				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.44000	3.44000	3.44000	151.39475				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.95000	4.95000	4.95000	111.38402				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.19000	4.19000	4.19000	107.80184				0.00	0	
Total SSN064 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 SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.13000	4.13000	4.13000	198.46986				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.84028				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.84354				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	99.85147				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.99605				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.97160				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.42405				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.18225				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.91696				0.00	0	75,500,00
Total SSN077 SPOT										0.00	0	75,500,00
Total For SSN077										0.00	0	75,500,00
SSN07: On 13/07/2023 Spot Bond					0.00000	100.56680				0.00	0	93,300,00
Total SSN078 SPOT										0.00	0	93,300,00
Total For SSN078										0.00	0	93,300,00
SSN08: On 27/08/2024 Spot Bond					0.00000	99.83614				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.09497				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.20287				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.74500	4.74500	4.74500	225.37081				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.79184				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.43550				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	101.03797				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.34796				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.13725				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.05500	91.09579	10.05500	91.07151				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	101.02573				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.09114				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.17500	95.86525	4.17500	197.95783				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 07/12/2033 Spot Bond			4.92500	92.34530	4.92500	221.59443				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.19309				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.11422				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	100.97000				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2021 Spot Bond					0.00000	100.79841				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.96338				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/11/2021 Spot Bond					0.00000	99.94619				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	99.94794				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12: On 26/11/2021 Spot Bond					0.00000	101.10134				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12: On 30/11/2021 Spot Bond					0.00000	101.04908				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	101.03547				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	101.03760				0.00	0	
Total SSN127 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSN127										0.00	0	
SSN12: On 15/12/2021 Spot Bond					0.00000	100.84065				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN12: On 21/12/2021 Spot Bond					0.00000	100.75475				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN13: On 21/12/2021 Spot Bond					0.00000	100.77051				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.75160				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 04/01/2022 Spot Bond					0.00000	100.65889				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN13: On 03/01/2022 Spot Bond					0.00000	100.68291				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.54072				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 18/01/2022 Spot Bond					0.00000	100.49445				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN13: On 28/12/2021 Spot Bond					0.00000	100.46537				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN13: On 19/01/2022 Spot Bond					0.00000	100.41367				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.44825				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.45544				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	100.30634				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 03/11/2022 Spot Bond					0.00000	100.23159				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	100.19976				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.53500	102.72078	8.53500	102.69719				0.00	0	246,50
Total SZ25 SPOT										0.00	0	246,50
Total For SZ25										0.00	0	246,50
T14A11 On 21/11/2021 Spot Bond					0.00000	99.94222				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.00000	99.97808	4.00000	99.96713				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	99.95501				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	99.94991				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	99.94725				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.74737	7.21000	101.72778				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.10102				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.06349				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.09963				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.52503				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.77504				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.87622				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.44421				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.00854				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.51633				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.51871				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.12324				0.00	0	535,000,0€
Total TFS164 SPOT										0.00	0	535,000,0€
Total For TFS164										0.00	0	535,000,0€
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.37564				0.00	0	
Total TFS165 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 TFS165										0.00	0	
TFS16E On 15/10/2025 Spot Bond					0.00000	100.58966				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.65864				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16E On 27/09/2026 Spot Bond					0.00000	100.69401				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										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	
TH14A7 On 21/11/2021 Spot Bond					0.00000	99.95164				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A7 On 21/11/2021 Spot Bond			4.40000	99.97590	4.40000	99.96385				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	99.95651				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			4.38500	99.97598	4.38500	99.96397				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B7 On 21/11/2021 Spot Bond					0.00000	99.93606				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	99.94146				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	99.94060				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	99.93606				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	99.93930				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	99.93412				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	99.89846				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	99.91453				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	99.91453				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.93850				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	99.92188				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.88079				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.94789				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.95027				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	99.94294				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	100.13838				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.18821				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	99.93788				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.23070				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	99.94046				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.62349				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.15098				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	99.91761				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.06047				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.19810				0.00	0	16,355,40
Total TH16A2 SPOT										0.00	0	16,355,40
Total For TH16A2										0.00	0	16,355,40
TH16A: On 21/08/2024 Spot Bond			8.49000	102.05431	8.49000	102.03125				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.12445				0.00	0	
Total TH16A4 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	Options Interest
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.94692				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	99.94961				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.94724				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.39848	5.76000	101.38283				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.94487				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.94099				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.94077				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.94153				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.93636				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.93776				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.91844				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.90936				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	99.91470				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	99.94233				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	99.93840				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	99.91837				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	99.95144				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.95703				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.38000	103.88084	6.38000	103.86283				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.03000	108.32390	7.03000	108.30322				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.57249				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.62765				0.00	0	35,500,00
Total TL27 SPOT										0.00	0	35,500,00
Total For TL27										0.00	0	35,500,00
TL28 On 24/04/2025 Spot Bond			8.43500	103.12238	8.43500	103.09899				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL29 On 24/04/2025 Spot Bond					0.00000	100.94831				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.88610				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.21138				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.13474				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.90000	107.43242	6.90000	107.41228				768,660,000.00	111,400	1,114,327,60
Total TN23 SPOT										768,660,000.00	111,400	1,114,327,60
Total For TN23										768,660,000.00	111,400	1,114,327,60
TN23/R On 06/11/2023 Spot Bond			100.00000	29.25956	100.00000	29.19409				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.79000	104.57661	8.79000	104.55216				1,401,126,000.00	159,400	1,658,786,90
Total TN25 SPOT										1,401,126,000.00	159,400	1,658,786,90
Total For TN25										1,401,126,000.00	159,400	1,658,786,90
TN25/R On 19/08/2025 Spot Bond			100.00000	15.95986	100.00000	15.92472				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.81500	96.05086	9.81500	96.02543				663,495,334,840,000.00	67,600,136,000	18,680,744,90
Total TN27 SPOT										3,495,334,840,000.00	67,600,136,000	18,680,744,90
Total For TN27										3,495,334,840,000.00	67,600,136,000	18,680,744,90
TN27/R On 14/11/2027 Spot Bond			100.00000	9.71030	100.00000	9.68856				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.94000	98.69719	10.94000	98.66831				0.00	0	1,211,000,00
Total TN30 SPOT										0.00	0	1,211,000,00
Total For TN30										0.00	0	1,211,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.85201	8.00000	116.82683				0.00	0	
Total TN30/R2030 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 TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.69500	94.04830	11.69500	94.01894		70,170,000,000,000.00	6,000,000,000	2,390,000,000	
Total TN40 SPOT								70,170,000,000,000.00	6,000,000,000	2,390,000,000	
Total For TN40								70,170,000,000,000.00	6,000,000,000	2,390,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	101.18641	10.75000	101.15731		0.00	0		
Total TN40/R214 SPOT								0.00	0		
Total For TN40/R214								0.00	0		
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.84603		0.00	0		
Total TR5A11 SPOT								0.00	0		
Total For TR5A11								0.00	0		
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.85554		0.00	0		
Total TR5A21 SPOT								0.00	0		
Total For TR5A21								0.00	0		
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.83161	7.61000	103.12936		0.00	0		
Total TR5A31 SPOT								0.00	0		
Total For TR5A31								0.00	0		
TR5OM On 20/06/2022 Spot Bond					0.00000	100.72856		0.00	0		358,995,520
Total TR5OM1 SPOT								0.00	0		358,995,520
Total For TR5OM1								0.00	0		358,995,520
TRA3A On 14/11/2022 Spot Bond					0.00000	99.29272		0.00	0		
Total TRA3A3 SPOT								0.00	0		
Total For TRA3A3								0.00	0		
TRA3A On 14/11/2022 Spot Bond			6.39000	102.60777	6.39000	102.58994		0.00	0		
Total TRA3A4 SPOT								0.00	0		
Total For TRA3A4								0.00	0		
TRA3A On 14/11/2022 Spot Bond					0.00000	100.00716		0.00	0		
Total TRA3A7 SPOT								0.00	0		
Total For TRA3A7								0.00	0		
TRA3B On 14/11/2022 Spot Bond					0.00000	100.02632		0.00	0		
Total TRA3B1 SPOT								0.00	0		
Total For TRA3B1								0.00	0		
TRA3B On 14/11/2022 Spot Bond					0.00000	99.38326		0.00	0		
Total TRA3B2 SPOT								0.00	0		
Total For TRA3B2								0.00	0		
TRA4A On 13/04/2022 Spot Bond					0.00000	100.52372		0.00	0		13,136,160

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A2 SPOT										0.00	0	13,136,1€
Total For TRA4A2										0.00	0	13,136,1€
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.55088				0.00	0	27,800,0€
Total TRA4A3 SPOT										0.00	0	27,800,0€
Total For TRA4A3										0.00	0	27,800,0€
TRA4A: On 13/04/2024 Spot Bond			6.68000	106.48037	6.68000	106.46114				0.00	0	27,800,0€
Total TRA4A4 SPOT										0.00	0	27,800,0€
Total For TRA4A4										0.00	0	27,800,0€
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.52372				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.55088				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.86154	8.62000	100.83816				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.29212				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.35267				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.96967				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.23461				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25€: On 29/11/2021 Spot Bond					0.00000	99.87527				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25€: On 14/02/2022 Spot Bond					0.00000	98.86447				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP257 On 11/03/2022 Spot Bond					0.00000	98.46727				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	98.37259				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	97.69075				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	95.77899				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.88986				0.00	0	27,518,85
Total TU1A11 SPOT										0.00	0	27,518,85
Total For TU1A11										0.00	0	27,518,85
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.34349				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.05617				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	101.05460				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.94241				0.00	0	
Total TWC384 SPOT										0.00	0	
Total For TWC384										0.00	0	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC385 SPOT										0.00	0	
Total For TWC385										0.00	0	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.70681				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.46111				0.00	0	
Total TWC387 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 TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.39344				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.32599				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.24067				0.00	0	8,200,000,00
Total TWC390 SPOT										0.00	0	8,200,000,00
Total For TWC390										0.00	0	8,200,000,00
TWC39 On 04/02/2022 Spot Bond					0.00000	100.14863				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.26500	105.74796	10.26500	105.71872				0.00	0	9,500,00
Total UG26 SPOT										0.00	0	9,500,00
Total For UG26										0.00	0	9,500,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.01275				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.01807				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.02052				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.03114				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.61089				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.42991				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.87921				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.01157				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.01315				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	99.92937				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	99.84266				0.00	400,000,000	100,000,000
Total VKE18 SPOT										0.00	400,000,000	100,000,000
Total For VKE18										0.00	400,000,000	100,000,000
WHL03 On 02/10/2023 Spot Bond					0.00000	100.99045				0.00	400,000,000	100,000,000
Total WHL03 SPOT										0.00	400,000,000	100,000,000
Total For WHL03										0.00	400,000,000	100,000,000
Total for SPOT										2.23e+017	027,475,423,334	059,096,528,43
Total for SPOT :										2.23e+017	027,475,423,334	059,096,528,43
Total Futures										2,23e+017	027,475,425,162	059,097,568,48
Total Options										0,00	0	124,03
Grand Total:										2.23e+017	027,475,425,162	059,097,692,51