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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/02/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2022	Bond Future			11.10382	78.18590	11.16369	77.86806			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.32176	79.18801	11.37548	78.91079			0.00	0	26
ES33	On	03/11/2022	Bond Future			11.51087	76.59750	11.56289	76.33578			0.00	0	
ES33	On	02/02/2023	Bond Future			11.72091	77.74278	11.77500	77.47802			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/05/2022	Bond Future			11.53168	76.85470	11.59646	76.45221			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			11.72873	77.83960	11.78878	77.47654			0.00	0	3,57
ES42	On	03/11/2022	Bond Future			11.90124	74.75199	11.96037	74.40314			0.00	0	
ES42	On	02/02/2023	Bond Future			12.08480	75.87106	12.14625	75.51753			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	05/05/2022	Bond Future			158.52740	158.52740	158.48366	158.48366			0.00	0	5,41
I2025	On	04/08/2022	Bond Future			158.94293	158.94293	158.98890	158.98890			0.00	0	1,11
I2025	On	03/11/2022	Bond Future			161.33211	161.33211	161.41951	161.41951			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	02/02/2023	Bond Future			162.08699	162.08699	162.17877	162.17877			0.00	0	
Total I2025 Future												0.00	0	6,58
Total For I2025												0.00	0	6,58
I2029	On	05/05/2022	Bond Future			116.32018	116.32018	116.26357	116.26357			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			117.81111	117.81111	117.82022	117.82022			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			118.35344	118.35344	118.39277	118.39277			0.00	0	
I2029	On	02/02/2023	Bond Future			120.12008	120.12008	120.16215	120.16215			0.00	0	
Total I2029 Future												0.00	0	4,55
Total For I2029												0.00	0	4,55
I2033	On	05/05/2022	Bond Future			113.47902	113.47902	113.45815	113.45815			0.00	0	2,31
I2033	On	04/08/2022	Bond Future			114.93354	114.93354	114.97702	114.97702			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			115.35076	115.35076	115.42421	115.42421			0.00	0	
I2033	On	02/02/2023	Bond Future			117.07242	117.07242	117.14911	117.14911			0.00	0	
Total I2033 Future												0.00	0	7,33
Total For I2033												0.00	0	7,33
I2038	On	05/05/2022	Bond Future			130.76041	130.76041	130.65405	130.65405			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			130.61805	130.61805	130.58455	130.58455			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			132.58211	132.58211	132.58161	132.58161			0.00	0	
I2038	On	02/02/2023	Bond Future			132.70170	132.70170	132.70358	132.70358			0.00	0	
Total I2038 Future												0.00	0	6,84
Total For I2038												0.00	0	6,84
I2046	On	05/05/2022	Bond Future			119.40677	119.40677	119.38623	119.38623			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			120.93721	120.93721	120.98479	120.98479			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			120.82568	120.82568	120.90470	120.90470			0.00	0	
I2046	On	02/02/2023	Bond Future			122.62974	122.62974	122.71198	122.71198			0.00	0	
Total I2046 Future												0.00	0	16,97
Total For I2046												0.00	0	16,97
I2050	On	05/05/2022	Bond Future			123.65494	123.65494	123.75104	123.75104			0.00	0	8,51
I2050	On	04/08/2022	Bond Future			123.21944	123.21944	123.38687	123.38687			0.00	0	1,15
I2050	On	03/11/2022	Bond Future			125.07202	125.07202	125.27387	125.27387			0.00	0	
I2050	On	02/02/2023	Bond Future			124.87174	124.87174	125.07858	125.07858			0.00	0	
Total I2050 Future												0.00	0	9,76
Total For I2050												0.00	0	9,76
R186	On	05/05/2022	Bond Future			7.90253	113.90482	7.93201	113.78586		5.22	6,264,765.10	55	72,41
R186	On	04/08/2022	Bond Future			8.11028	110.05068	8.12508	109.99434		5.29	0.00	0	
R186	On	03/11/2022	Bond Future			8.26002	111.68319	8.26810	111.65414		5.02	0.00	0	
R186	On	02/02/2023	Bond Future			8.44191	108.03712	8.45027	108.00888		5.12	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
Total R186 Future												6,264,765.10	55	72,43	
R186	On	05/05/2022	Bond Future	6.73	Call			32.65000	0.03265	35,400	4.92		0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			5,016.36000	5.01636	4,900,150	4.92		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			216.71000	0.21671	232,180	4.91		0.00	0	43
R186	On	05/05/2022	Bond Future	7.28	Put			2,885.75000	2.88575	2,782,260	4.91		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			392.99000	0.39299	418,140	5.00		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			542.67000	0.54267	502,120	5.35		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			489.47000	0.48947	451,820	5.38		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			999.39000	0.99939	1,049,960	5.18		0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			1,209.37000	1.20937	1,140,980	5.18		0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,583.74000	1.58374	1,652,070	5.28		0.00	0	43
R186	On	05/05/2022	Bond Future	8.14	Put			749.00000	0.74900	698,370	5.28		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,014.15000	2.01415	2,092,560	5.35		0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			73.14000	0.07314	64,890	5.90		0.00	0	43
R186	On	05/05/2022	Bond Future	8.31	Call			2,042.67000	2.04267	2,121,680	5.35		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			531.55000	0.53155	491,600	5.35		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,071.55000	2.07155	2,151,130	5.36		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			520.81000	0.52081	481,430	5.36		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,158.97000	2.15897	2,240,280	5.38		0.00	0	43
R186	On	05/05/2022	Bond Future	7.48	Put			2,234.79000	2.23479	2,140,980	5.00		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			3,070.75000	3.07075	3,166,280	5.55		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			261.59000	0.26159	238,160	5.55		0.00	0	4,03
R186	On	05/05/2022	Bond Future	8.94	Call			4,103.58000	4.10358	4,209,090	5.75		0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			131.26000	0.13126	117,810	5.75		0.00	0	43
R186	On	05/05/2022	Bond Future	9.18	Call			4,964.60000	4.96460	5,075,310	5.90		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,582.12000	1.58212	1,606,350	5.24		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,563.40000	1.56340	1,531,290	5.24		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			6,263.68000	6.26368	6,313,120	6.18		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			187.47000	0.18747	180,570	6.18		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			157.12000	0.15712	160,990	4.54		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			4,706.41000	4.70641	4,653,940	4.54		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,257.44000	1.25744	1,278,040	5.15		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			1,887.97000	1.88797	1,852,230	5.15		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,602.51000	1.60251	1,626,960	5.24		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,545.75000	1.54575	1,513,860	5.24		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,622.74000	1.62274	1,647,400	5.25		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,527.95000	1.52795	1,496,270	5.25		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,488.10000	1.48810	1,472,540	5.15		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			2,482.08000	2.48208	2,495,660	5.16		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	03/11/2022	Bond Future	8.55	Put			1,474.74000	1.47474	1,459,270	5.16	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			2,437.82000	2.43782	2,451,230	5.15	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,501.56000	1.50156	1,485,920	5.15	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			2,459.91000	2.45991	2,473,400	5.15	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			1,950.14000	1.95014	1,960,680	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,357.29000	2.35729	2,339,590	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			1,967.05000	1.96705	1,977,670	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,340.27000	2.34027	2,322,650	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			1,932.87000	1.93287	1,943,350	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,373.96000	2.37396	2,356,200	5.06	0.00	0	
Total R186 Option												0.00	0	24,72
Total For R186												6,264,765.10	55	97,16
R197	On	05/05/2022	Bond Future			326.21282	326.21282	326.17603	326.17603			0.00	0	75
R197	On	04/08/2022	Bond Future			321.99312	321.99312	322.14017	322.14017			0.00	0	
R197	On	03/11/2022	Bond Future			326.83642	326.83642	327.06811	327.06811			0.00	0	
R197	On	02/02/2023	Bond Future			323.12545	323.12545	323.36529	323.36529			0.00	0	
Total R197 Future												0.00	0	75
Total For R197												0.00	0	75
R202	On	05/05/2022	Bond Future			250.36214	250.36214	250.20101	250.20101			0.00	0	6,35
R202	On	04/08/2022	Bond Future			249.10887	249.10887	249.08758	249.08758			0.00	0	5
R202	On	03/11/2022	Bond Future			252.85416	252.85416	252.89615	252.89615			0.00	0	
R202	On	02/02/2023	Bond Future			252.06535	252.06535	252.11223	252.11223			0.00	0	
Total R202 Future												0.00	0	6,45
Total For R202												0.00	0	6,45
R2023	On	05/05/2022	Bond Future			5.36429	103.34314	5.41450	103.30330		0.97	0.00	0	14,71
R2023	On	04/08/2022	Bond Future			5.55011	104.61791	5.51526	104.63702		0.68	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			5.04656	102.29099	4.89942	102.33649		0.35	0.00	0	
Total R2023 Future												0.00	0	17,13
R2023	On	05/05/2022	Bond Future	6.29	Call			718.01000	0.71801	753,400	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			27.40000	0.02740	22,950	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			725.22000	0.72522	760,700	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			26.76000	0.02676	22,400	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			732.44000	0.73244	768,000	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			26.14000	0.02614	21,860	1.14	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			388.09000	0.38809	374,080	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			95.61000	0.09561	100,710	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			379.65000	0.37965	365,750	0.73	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			98.08000	0.09808	103,290	0.73	0.00	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
R2023	On	04/08/2022	Bond Future	6.04	Call			383.99000	0.38399	370,040	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			96.96000	0.09696	102,120	0.74	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			23.30000	0.02330	29,520	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			445.35000	0.44535	406,010	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			23.09000	0.02309	29,250	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			439.83000	0.43983	400,620	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			23.70000	0.02370	29,990	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			442.49000	0.44249	403,210	0.43	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,13
R2030	On	05/05/2022	Bond Future			9.32685	94.97298	9.36594	94.77113		8.57	56,224,004.16	592	74,42
R2030	On	04/08/2022	Bond Future			9.53068	92.16139	9.56089	92.01090		8.59	0.00	0	26,50
R2030	On	03/11/2022	Bond Future			9.68605	93.52948	9.71281	93.40031		8.13	0.00	0	
R2030	On	02/02/2023	Bond Future			9.86450	90.90098	9.89232	90.77129		8.30	0.00	0	
Total R2030 Future												56,224,004.16	592	100,92
R2030	On	05/05/2022	Bond Future	7.73	Call			10.83000	0.01083	12,190	8.09	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			8,957.67000	8.95767	8,757,180	8.09	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			51.06000	0.05106	57,000	7.96	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			6,656.57000	6.65657	6,460,660	7.96	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			150.36000	0.15036	166,360	7.85	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.81	Put			3,356.85000	3.35685	3,193,410	8.06	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			535.95000	0.53595	581,370	8.12	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			3,032.15000	3.03215	2,875,720	8.12	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			988.38000	0.98838	1,059,960	8.33	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			2,110.49000	2.11049	1,980,220	8.33	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			1,541.97000	1.54197	1,433,630	8.47	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			2,192.82000	2.19282	2,313,260	8.64	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			995.78000	0.99578	914,370	8.64	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			2,357.76000	2.35776	2,483,280	8.68	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			907.56000	0.90756	831,230	8.68	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			432.72000	0.43272	471,130	8.06	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			510.46000	0.51046	460,600	8.97	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			4,445.64000	4.44564	4,613,310	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			317.57000	0.31757	283,390	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			4,488.01000	4.48801	4,656,230	9.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			311.31000	0.31131	277,680	9.27	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			1,459.73000	1.45973	1,553,240	8.47	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			4,920.65000	4.92065	4,734,800	7.85	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			4,530.46000	4.53046	4,699,220	9.29	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	10.21	Put		305.16000	0.30516	272,070	9.29	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		8,195.18000	8.19518	8,389,650	10.28	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		52.60000	0.05260	45,220	10.28	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		3,460.94000	3.46094	3,612,930	8.97	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		2,077.87000	2.07787	2,148,290	8.47	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		2,181.90000	2.18190	2,101,830	8.47	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		2,103.42000	2.10342	2,174,400	8.48	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		2,157.63000	2.15763	2,078,120	8.48	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		269.15000	0.26915	283,460	8.08	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		6,825.43000	6.82543	6,689,250	8.08	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		2,128.88000	2.12888	2,200,420	8.48	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		2,133.30000	2.13330	2,054,350	8.48	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		6,993.32000	6.99332	7,121,520	9.79	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		399.45000	0.39945	377,160	9.79	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call		1,036.40000	1.03640	1,079,840	8.16	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put		3,624.18000	3.62418	3,517,130	8.16	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		1,824.89000	1.82489	1,771,380	8.34	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		3,604.75000	3.60475	3,680,760	8.35	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		1,808.47000	1.80847	1,755,310	8.35	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		3,635.16000	3.63516	3,711,530	8.35	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		1,791.87000	1.79187	1,739,070	8.35	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		3,574.13000	3.57413	3,649,790	8.34	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call		2,392.08000	2.39208	2,447,630	8.11	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put		3,482.31000	3.48231	3,408,170	8.11	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Call		2,711.49000	2.71149	2,771,700	8.19	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		3,142.76000	3.14276	3,073,280	8.19	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		937.10000	0.93710	965,640	7.67	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		6,159.79000	6.15979	6,058,640	7.67	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		3,177.79000	3.17779	3,244,190	8.29	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		2,724.29000	2.72429	2,661,000	8.29	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		3,203.48000	3.20348	3,270,210	8.30	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		2,703.72000	2.70372	2,640,760	8.30	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		1,488.03000	1.48803	1,528,320	7.83	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		4,786.17000	4.78617	4,696,770	7.83	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		3,229.27000	3.22927	3,296,320	8.31	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		2,683.27000	2.68327	2,620,630	8.31	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		3,051.50000	3.05150	3,116,290	8.27	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		2,829.78000	2.82978	2,764,880	8.27	0.00	0	10
Total R2030 Option											0.00	0	29,42

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For R2030												56,224,004.16	592	130,36
R2032	On	05/05/2022	Bond Future			9.74704	91.51788	9.78584	91.29078		9.95	0.00	0	138,26
R2032	On	04/08/2022	Bond Future			9.93281	92.66819	9.96400	92.49094		9.54	0.00	0	
R2032	On	03/11/2022	Bond Future			10.08533	89.89085	10.11365	89.73415		9.44	0.00	0	
R2032	On	02/02/2023	Bond Future			10.25409	91.21451	10.28346	91.05655		9.22	0.00	0	
Total R2032 Future												0.00	0	138,26
R2032	On	05/05/2022	Bond Future	9.58	Call			1,083.19000	1.08319	1,164,560	9.43	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put			2,296.68000	2.29668	2,150,950	9.43	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			3,072.77000	3.07277	3,226,970	10.14	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put			808.07000	0.80807	735,170	10.14	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call			3,534.84000	3.53484	3,699,880	10.27	0.00	0	96
R2032	On	05/05/2022	Bond Future	10.98	Put			166.12000	0.16612	145,890	11.39	0.00	0	96
R2032	On	05/05/2022	Bond Future	11.02	Call			6,996.91000	6.99691	7,205,170	11.45	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			152.81000	0.15281	133,970	11.45	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			7,046.22000	7.04622	7,254,830	11.46	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			149.55000	0.14955	131,060	11.46	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Put			651.64000	0.65164	589,580	10.27	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			7,095.49000	7.09549	7,304,440	11.47	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			146.30000	0.14630	128,150	11.47	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			7,787.62000	7.78762	8,000,750	11.65	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			107.70000	0.10770	93,730	11.65	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.98	Call			6,799.49000	6.79949	7,006,360	11.39	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			412.09000	0.41209	435,780	8.50	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			6,296.68000	6.29668	6,143,120	8.50	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			1,734.54000	1.73454	1,803,110	9.31	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put			3,133.68000	3.13368	3,025,000	9.31	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			3,154.18000	3.15418	3,254,410	9.71	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			1,827.91000	1.82791	1,750,890	9.71	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			3,188.11000	3.18811	3,288,970	9.72	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			1,806.22000	1.80622	1,729,830	9.72	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			3,222.44000	3.22244	3,323,920	9.73	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			1,784.98000	1.78498	1,709,210	9.73	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			9,033.22000	9.03322	9,189,640	11.55	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			354.37000	0.35437	333,540	11.55	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			10,351.93000	10.35193	10,513,580	11.95	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			253.83000	0.25383	238,230	11.95	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			5,585.76000	5.58576	5,466,220	8.65	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			1,077.71000	1.07771	1,117,130	8.70	0.00	0	48
R2032	On	03/11/2022	Bond Future	9.36	Put			5,374.89000	5.37489	5,257,610	8.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.11	Call		2,823.85000	2.82385	2,899,770	9.35	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		2,844.02000	2.84402	2,763,240	9.35	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.16	Put		2,713.85000	2.71385	2,635,490	9.38	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.49	Call		4,020.59000	4.02059	4,114,240	9.61	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		1,972.42000	1.97242	1,909,370	9.61	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.56	Call		4,266.20000	4.26620	4,362,860	9.68	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		1,844.00000	1.84400	1,783,960	9.68	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Call		993.91000	0.99391	1,031,070	8.65	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call		4,627.52000	4.62752	4,728,310	9.78	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		1,674.68000	1.67468	1,618,770	9.78	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		2,969.52000	2.96952	3,047,860	9.38	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call		3,582.48000	3.58248	3,665,080	9.16	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		2,959.35000	2.95935	2,883,990	9.16	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call		1,136.46000	1.13646	1,174,150	8.52	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Put		6,576.38000	6.57638	6,456,110	8.52	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call		2,911.42000	2.91142	2,984,050	9.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put		3,577.95000	3.57795	3,492,620	9.02	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.50	Call		3,880.64000	3.88064	3,967,280	9.22	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		2,727.43000	2.72743	2,656,110	9.22	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.38	Call		3,524.27000	3.52427	3,606,050	9.15	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		3,007.66000	3.00766	2,931,480	9.15	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call		3,553.14000	3.55314	3,635,330	9.16	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put		2,983.25000	2.98325	2,907,480	9.16	0.00	0	
Total R2032 Option											0.00	0	9,95
Total For R2032											0.00	0	148,24
R2035	On	05/05/2022	Bond Future			10.13592	92.75280	10.20641	92.28690	11.26	4,915,898.40	53	70,48
R2035	On	04/08/2022	Bond Future			10.31942	93.87908	10.38458	93.46006	10.82	0.00	0	48,48
R2035	On	03/11/2022	Bond Future			10.46409	90.80591	10.52802	90.40415	10.76	0.00	0	
R2035	On	02/02/2023	Bond Future			10.62280	92.18070	10.68909	91.77441	10.45	0.00	0	
Total R2035 Future											4,915,898.40	53	118,95
R2035	On	05/05/2022	Bond Future	10.72	Call		4,079.48000	4.07948	4,426,440	11.93	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.72	Put		785.03000	0.78503	666,090	11.93	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		4,570.54000	4.57054	4,933,790	12.11	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		654.56000	0.65456	551,910	12.11	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Call		8,858.87000	8.85887	9,298,230	13.44	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		11.43000	0.01143	8,550	14.28	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Put		134.99000	0.13499	108,450	13.44	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		8,912.97000	8.91297	9,352,830	13.45	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		132.16000	0.13216	106,120	13.45	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	05/05/2022	Bond Future	11.65	Call			8,967.12000	8.96712	9,407,450	13.46	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			129.44000	0.12944	103,870	13.46	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			14,205.90000	14.20590	14,668,920	14.28	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			3,241.65000	3.24165	3,476,640	10.85	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put			2,316.43000	2.31643	2,132,400	10.85	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			4,006.17000	4.00617	4,269,930	11.04	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			1,830.50000	1.83050	1,675,240	11.04	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Call			627.21000	0.62721	706,140	9.58	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			6,349.85000	6.34985	6,009,760	9.58	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			1,201.50000	1.20150	1,326,810	10.05	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			4,790.32000	4.79032	4,496,610	10.05	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Call			10,875.35000	10.87535	11,256,330	13.22	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			346.31000	0.34631	308,270	13.22	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			3,653.34000	3.65334	3,904,460	10.95	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			2,037.25000	2.03725	1,869,350	10.95	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call			3,966.22000	3.96622	4,228,610	11.03	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			1,852.48000	1.85248	1,695,850	11.03	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			4,046.03000	4.04603	4,311,170	11.05	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			1,808.50000	1.80850	1,654,620	11.05	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			5,750.87000	5.75087	6,062,400	11.59	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,148.65000	1.14865	1,041,160	11.59	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.57	Put			3,108.56000	3.10856	2,917,810	10.62	0.00	0	50
R2035	On	03/11/2022	Bond Future	10.99	Call			4,901.02000	4.90102	5,160,360	10.96	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			2,072.51000	2.07251	1,930,090	10.96	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.14	Put			1,794.05000	1.79405	1,666,750	11.13	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			5,555.06000	5.55506	5,830,480	11.14	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			1,776.76000	1.77676	1,650,420	11.14	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			1,303.60000	1.30360	1,418,440	9.80	0.00	0	50
R2035	On	03/11/2022	Bond Future	9.82	Put			5,899.72000	5.89972	5,612,800	9.80	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			3,370.98000	3.37098	3,581,990	10.62	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			5,471.61000	5.47161	5,745,110	11.12	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			1,811.22000	1.81122	1,682,960	11.12	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call			5,513.42000	5.51342	5,787,880	11.13	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			3,655.78000	3.65578	3,862,320	10.39	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			3,833.75000	3.83375	3,634,000	10.39	0.00	0	50
R2035	On	02/02/2023	Bond Future	10.86	Call			4,306.85000	4.30685	4,534,160	10.53	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			3,271.42000	3.27142	3,092,440	10.53	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			4,374.55000	4.37455	4,603,890	10.54	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			3,219.08000	3.21908	3,042,130	10.54	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			5,011.12000	5.01112	5,258,130	10.68	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	11.06	Put		2,785.78000	2.78578	2,626,500	10.68	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call		1,478.87000	1.47887	1,593,050	9.74	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put		7,088.51000	7.08851	6,796,400	9.74	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call		4,340.47000	4.34047	4,568,790	10.53	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put		3,244.99000	3.24499	3,067,020	10.53	0.00	0	
Total R2035 Option											0.00	0	8,55
Total For R2035											4,915,898.40	53	127,57
R2037	On	05/05/2022	Bond Future			10.30746	88.75395	10.37173	88.32229	11.95	1,242,555.30	14	85,03
R2037	On	04/08/2022	Bond Future			10.48402	85.61382	10.54314	85.22701	12.09	0.00	0	49,47
R2037	On	03/11/2022	Bond Future			10.62219	86.88543	10.68005	86.51474	11.47	0.00	0	
R2037	On	02/02/2023	Bond Future			10.77585	83.90922	10.83577	83.53423	11.74	0.00	0	
Total R2037 Future											1,242,555.30	14	134,44
R2037	On	05/05/2022	Bond Future	11.82	Call		9,065.11000	9.06511	9,473,360	14.16	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		125.84000	0.12584	102,430	14.16	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		9,119.29000	9.11929	9,527,970	14.17	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		123.20000	0.12320	100,220	14.17	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		9,173.47000	9.17347	9,582,580	14.18	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		120.62000	0.12062	98,070	14.18	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		4,058.12000	4.05812	4,301,610	12.24	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		1,839.68000	1.83968	1,696,360	12.24	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		4,098.71000	4.09871	4,343,470	12.25	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		1,817.58000	1.81758	1,675,530	12.25	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		5,442.72000	5.44272	5,722,980	12.67	0.00	0	1,03
R2037	On	04/08/2022	Bond Future	11.21	Put		1,252.50000	1.25250	1,145,950	12.67	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		6,425.94000	6.42594	6,725,710	13.03	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		979.34000	0.97934	892,300	13.03	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		1,432.70000	1.43270	1,562,040	11.22	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		4,395.81000	4.39581	4,138,340	11.22	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		9,020.68000	9.02068	9,356,080	13.95	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		529.80000	0.52980	478,390	13.95	0.00	0	1,03
R2037	On	04/08/2022	Bond Future	10.91	Call		4,139.24000	4.13924	4,385,270	12.26	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		1,795.49000	1.79549	1,654,710	12.26	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		1,832.95000	1.83295	1,716,340	12.09	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		5,693.29000	5.69329	5,945,650	12.06	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		1,866.62000	1.86662	1,748,290	12.06	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		5,736.12000	5.73612	5,989,340	12.08	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		1,849.84000	1.84984	1,732,370	12.08	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		5,778.77000	5.77877	6,032,850	12.09	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		4,523.89000	4.52389	4,737,930	11.78	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/02/2023	Bond Future	11.05	Put		3,203.05000	3.20305	3,042,100	11.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		4,454.49000	4.45449	4,666,660	11.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		3,255.66000	3.25566	3,092,840	11.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		4,488.97000	4.48897	4,702,080	11.77	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3,229.10000	3.22910	3,067,220	11.77	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											1,242,555.30	14	136,65
R2040	On	05/05/2022	Bond Future			10.43312	90.96093	10.49729	90.49507	12.59	7,276,874.40	80	62,37
R2040	On	04/08/2022	Bond Future			10.60414	87.59826	10.66355	87.17796	12.75	0.00	0	39,52
R2040	On	03/11/2022	Bond Future			10.73820	88.89959	10.79652	88.49533	12.10	0.00	0	
R2040	On	02/02/2023	Bond Future			10.88685	85.70276	10.94721	85.29383	12.41	0.00	0	
Total R2040 Future											7,276,874.40	80	101,84
R2040	On	05/05/2022	Bond Future	9.82	Call		379.00000	0.37900	449,060	11.29	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		5,494.65000	5.49465	5,098,850	11.29	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		2,408.79000	2.40879	2,660,070	12.68	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		1,885.52000	1.88552	1,670,940	12.68	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		9,453.19000	9.45319	9,890,480	14.96	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		9.23000	0.00923	6,970	15.78	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		157.57000	0.15757	129,000	14.96	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		9,510.55000	9.51055	9,948,360	14.97	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		154.32000	0.15432	126,270	14.97	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		9,567.91000	9.56791	10,006,220	14.99	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		151.15000	0.15115	123,600	14.99	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		15,759.27000	15.75927	16,222,870	15.78	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		4,492.46000	4.49246	4,759,560	13.08	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		1,968.18000	1.96818	1,814,980	13.08	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		10,586.98000	10.58698	10,958,670	15.21	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		497.14000	0.49714	448,530	15.21	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Call		529.49000	0.52949	593,840	11.14	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		7,753.12000	7.75312	7,397,170	11.14	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		3,146.31000	3.14631	3,365,210	12.69	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		2,890.00000	2.89000	2,688,600	12.69	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		4,537.27000	4.53727	4,805,700	13.09	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		1,945.71000	1.94571	1,793,840	13.09	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		4,582.00000	4.58200	4,851,770	13.11	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		1,923.25000	1.92325	1,772,720	13.11	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		1,995.45000	1.99545	1,866,230	12.52	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		6,056.67000	6.05667	6,332,680	12.54	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		1,976.53000	1.97653	1,848,280	12.54	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/11/2022	Bond Future	11.39	Call		5.96647000	5.96647	6,240,540	12.51	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,014.54000	2.01454	1,884,350	12.51	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		6,011.52000	6.01152	6,286,560	12.52	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		4,719.50000	4.71950	4,948,200	12.50	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		3,631.60000	3.63160	3,451,370	12.50	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		4,756.42000	4.75642	4,986,130	12.51	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		3,602.40000	3.60240	3,423,180	12.51	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		4,682.70000	4.68270	4,910,380	12.49	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		3,661.01000	3.66101	3,479,760	12.49	0.00	0	
Total R2040 Option											0.00	0	4,98
Total For R2040											7,276,874.40	80	106,82
R2044	On	05/05/2022	Bond Future			10.49629	87.53017	10.54484	87.16942	13.31	9,890,909.21	113	52,71
R2044	On	04/08/2022	Bond Future			10.65884	84.24943	10.70241	83.93381	13.50	0.00	0	21,68
R2044	On	03/11/2022	Bond Future			10.78619	85.50111	10.82827	85.20223	12.81	0.00	0	
R2044	On	02/02/2023	Bond Future			10.92701	82.37948	10.97050	82.07737	13.16	0.00	0	
Total R2044 Future											9,890,909.21	113	74,45
R2044	On	05/05/2022	Bond Future	11.91	Call		9,348.42000	9.34842	9,685,700	15.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		156.93000	0.15693	133,460	15.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		9,406.13000	9.40613	9,743,840	15.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		153.56000	0.15356	130,520	15.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		9,463.82000	9.46382	9,801,960	15.43	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		150.26000	0.15026	127,650	15.43	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		4,736.04000	4.73604	4,936,850	13.96	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		1,944.02000	1.94402	1,829,210	13.96	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		4,644.86000	4.64486	4,843,680	13.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		1,989.58000	1.98958	1,872,780	13.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		4,690.38000	4.69038	4,890,200	13.94	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		1,966.68000	1.96668	1,850,880	13.94	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,101.24000	2.10124	2,001,300	13.26	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		6,037.73000	6.03773	6,237,410	13.27	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,081.17000	2.08117	1,981,970	13.27	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		5,947.26000	5.94726	6,145,460	13.25	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,121.49000	2.12149	2,020,810	13.25	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		5,992.45000	5.99245	6,191,390	13.26	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		4,885.30000	4.88530	5,053,720	13.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		3,657.53000	3.65753	3,523,840	13.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		4,923.33000	4.92333	5,092,510	13.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		3,628.05000	3.62805	3,495,120	13.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		4,847.70000	4.84770	5,015,360	13.28	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/02/2023	Bond Future	11.14	Put			3,687.53000	3.68753	3,553,080	13.28	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												9,890,909.21	113	74,45
R2048	On	05/05/2022	Bond Future			10.41767	86.81830	10.46690	86.43755		13.80	126,407,444.80	1,456	190,96
R2048	On	04/08/2022	Bond Future			10.57159	87.87172	10.61615	87.53564		13.30	0.00	0	6,0
R2048	On	03/11/2022	Bond Future			10.69291	84.77218	10.73607	84.45301		13.29	0.00	0	
R2048	On	02/02/2023	Bond Future			10.82445	86.05652	10.86903	85.73390		12.95	0.00	0	
Total R2048 Future												126,407,444.80	1,456	196,98
R2048	On	05/05/2022	Bond Future	11.79	Call			9,401.77000	9.40177	9,755,760	16.05	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			179.22000	0.17922	152,460	16.05	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call			9,460.81000	9.46081	9,815,290	16.06	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put			175.35000	0.17535	149,080	16.06	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call			9,519.84000	9.51984	9,874,810	16.08	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put			171.55000	0.17155	145,770	16.08	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call			558.90000	0.55890	609,550	11.48	0.00	0	2,40
R2048	On	04/08/2022	Bond Future	9.70	Put			7,964.77000	7.96477	7,679,340	11.48	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			2,339.80000	2.33980	2,479,240	12.84	0.00	0	2,40
R2048	On	04/08/2022	Bond Future	10.40	Put			3,992.04000	3.99204	3,795,400	12.84	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			4,696.38000	4.69638	4,907,850	13.57	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			2,037.00000	2.03700	1,912,390	13.57	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			4,742.66000	4.74266	4,955,230	13.58	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			2,012.27000	2.01227	1,888,760	13.58	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			4,788.88000	4.78888	5,002,550	13.59	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			1,987.58000	1.98758	1,865,170	13.59	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			2,217.24000	2.21724	2,110,150	13.96	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			6,247.50000	6.24750	6,460,350	13.98	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			2,197.10000	2.19710	2,090,780	13.98	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			6,294.79000	6.29479	6,508,400	14.00	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			2,176.89000	2.17689	2,071,330	14.00	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			6,200.04000	6.20004	6,412,120	13.96	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			5,047.56000	5.04756	5,228,800	13.00	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			3,690.01000	3.69001	3,548,630	13.00	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			5,087.33000	5.08733	5,269,390	13.01	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			3,659.76000	3.65976	3,519,200	13.01	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			5,126.89000	5.12689	5,309,760	13.02	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			3,629.42000	3.62942	3,489,670	13.02	0.00	0	
Total R2048 Option												0.00	0	4,80
Total For R2048												126,407,444.80	1,456	201,78
R209	On	05/05/2022	Bond Future			10.10418	72.22570	10.16301	71.88276		12.59	0.00	0	21,90

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/08/2022			10.26094	73.13353	10.31459	72.82775		12.14	0.00	0	1,5
R209	On	03/11/2022			10.38992	71.07279	10.44215	70.78082		12.04	0.00	0	4
R209	On	02/02/2023			10.53018	72.11926	10.58413	71.82382		11.74	0.00	0	
Total R209 Future											0.00	0	23,85
R209	On	05/05/2022	9.75	Call			663.84000	0.66384	755,990	11.73	0.00	0	8,5
R209	On	05/05/2022	9.75	Put			3,120.86000	3.12086	2,870,070	11.73	0.00	0	
R209	On	05/05/2022	10.25	Call			1,947.50000	1.94750	2,134,300	12.59	0.00	0	
R209	On	05/05/2022	10.25	Put			1,444.60000	1.44460	1,288,460	12.59	0.00	0	11,0
R209	On	05/05/2022	10.75	Call			3,876.69000	3.87669	4,140,980	13.39	0.00	0	
R209	On	05/05/2022	11.44	Put			148.72000	0.14872	123,740	14.71	0.00	0	
R209	On	05/05/2022	11.45	Call			7,103.11000	7.10311	7,421,530	14.73	0.00	0	
R209	On	05/05/2022	11.45	Put			145.58000	0.14558	121,060	14.73	0.00	0	
R209	On	05/05/2022	10.75	Put			577.73000	0.57773	499,080	13.39	0.00	0	1,0
R209	On	05/05/2022	12.00	Call			9,681.59000	9.68159	10,016,060	15.55	0.00	0	
R209	On	05/05/2022	12.00	Put			43.85000	0.04385	35,380	15.55	0.00	0	12,0
R209	On	05/05/2022	11.43	Call			7,008.87000	7.00887	7,326,360	14.70	0.00	0	
R209	On	05/05/2022	11.43	Put			151.93000	0.15193	126,480	14.70	0.00	0	
R209	On	05/05/2022	11.44	Call			7,055.98000	7.05598	7,373,940	14.71	0.00	0	
R209	On	04/08/2022	10.57	Call			3,187.50000	3.18750	3,370,170	12.22	0.00	0	
R209	On	04/08/2022	10.57	Put			1,756.73000	1.75673	1,633,620	12.22	0.00	0	
R209	On	04/08/2022	10.58	Call			3,221.38000	3.22138	3,405,120	12.23	0.00	0	
R209	On	04/08/2022	10.58	Put			1,735.42000	1.73542	1,613,380	12.23	0.00	0	
R209	On	04/08/2022	10.59	Call			3,255.60000	3.25560	3,440,400	12.24	0.00	0	
R209	On	04/08/2022	10.59	Put			1,714.52000	1.71452	1,593,540	12.24	0.00	0	
R209	On	03/11/2022	11.03	Put			1,634.11000	1.63411	1,539,080	12.64	0.00	0	
R209	On	03/11/2022	9.50	Call			784.48000	0.78448	846,770	10.85	0.00	0	1,0
R209	On	03/11/2022	9.50	Put			6,320.68000	6.32068	6,091,000	10.85	0.00	0	
R209	On	03/11/2022	10.50	Call			3,036.21000	3.03621	3,190,180	12.04	0.00	0	
R209	On	03/11/2022	10.50	Put			2,714.78000	2.71478	2,576,780	12.04	0.00	0	1,0
R209	On	03/11/2022	11.50	Put			1,052.94000	1.05294	986,600	13.35	0.00	0	1,0
R209	On	03/11/2022	11.01	Call			4,733.14000	4.73314	4,928,660	12.61	0.00	0	
R209	On	03/11/2022	11.01	Put			1,664.97000	1.66497	1,568,520	12.61	0.00	0	
R209	On	03/11/2022	11.02	Call			4,769.97000	4.76997	4,966,200	12.62	0.00	0	
R209	On	03/11/2022	11.02	Put			1,649.47000	1.64947	1,553,730	12.62	0.00	0	
R209	On	03/11/2022	11.03	Call			4,806.89000	4.80689	5,003,830	12.64	0.00	0	
R209	On	03/11/2022	11.50	Call			6,619.31000	6.61931	6,844,940	13.35	0.00	0	
R209	On	02/02/2023	10.80	Call			3,904.73000	3.90473	4,073,220	11.78	0.00	0	
R209	On	02/02/2023	10.80	Put			2,739.78000	2.73978	2,612,830	11.78	0.00	0	
R209	On	02/02/2023	10.78	Call			3,844.20000	3.84420	4,011,180	11.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R209	On	02/02/2023	Bond Future	10.78	Put		2,786.04000	2.78604	2,657,580	11.76	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		3,874.42000	3.87442	4,042,150	11.77	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		2,762.83000	2.76283	2,635,120	11.77	0.00	0	
Total R209 Option											0.00	0	35,62
Total For R209											0.00	0	59,47
R210	On	05/05/2022	Bond Future			216.01617	216.01617	215.62038	215.62038		0.00	0	1,03
R210	On	04/08/2022	Bond Future			218.78483	218.78483	218.50728	218.50728		0.00	0	26
R210	On	03/11/2022	Bond Future			219.14813	219.14813	218.92208	218.92208		0.00	0	
R210	On	02/02/2023	Bond Future			222.41978	222.41978	222.19420	222.19420		0.00	0	
Total R210 Future											0.00	0	1,30
Total For R210											0.00	0	1,30
R213	On	05/05/2022	Bond Future			9.58726	86.17416	9.62683	85.96582	9.66	1,637,309.04	19	24,26
R213	On	04/08/2022	Bond Future			9.78010	87.22243	9.81181	87.06057	9.21	0.00	0	
R213	On	03/11/2022	Bond Future			9.93015	84.99516	9.95880	84.85287	9.11	0.00	0	
R213	On	02/02/2023	Bond Future			10.09727	86.27974	10.12693	86.13675	8.93	0.00	0	
Total R213 Future											1,637,309.04	19	24,26
R213	On	05/05/2022	Bond Future	10.63	Call		5,303.86000	5.30386	5,485,500	10.79	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		234.51000	0.23451	207,810	10.79	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,347.78000	5.34778	5,529,860	10.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		229.89000	0.22989	203,630	10.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,391.82000	5.39182	5,574,320	10.82	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		225.44000	0.22544	199,600	10.82	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		2,397.84000	2.39784	2,480,740	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		1,949.75000	1.94975	1,870,790	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		2,342.16000	2.34216	2,423,860	9.12	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		1,995.42000	1.99542	1,915,260	9.12	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		2,369.92000	2.36992	2,452,220	9.13	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		1,972.48000	1.97248	1,892,920	9.13	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		4,937.60000	4.93760	4,831,340	8.52	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		2,306.60000	2.30660	2,370,430	9.01	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		2,898.65000	2.89865	2,820,190	9.01	0.00	0	47
R213	On	03/11/2022	Bond Future	10.19	Put		2,099.79000	2.09979	2,036,230	9.23	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		3,783.15000	3.78315	3,869,030	9.39	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		1,774.44000	1.77444	1,718,030	9.39	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		920.94000	0.92094	954,600	8.47	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		5,164.69000	5.16469	5,056,060	8.47	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		1,010.12000	1.01012	1,046,150	8.52	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Put		1,741.68000	1.74168	1,686,030	9.40	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,878.48000	3.87848	3,965,490	9.41	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	10.40	Put		1,725.64000	1.72564	1,670,360	9.41	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		2,659.67000	2.65967	2,729,540	9.10	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		2,554.57000	2.55457	2,482,150	9.10	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		3,236.87000	3.23687	3,315,600	9.23	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		3,814.92000	3.81492	3,901,170	9.40	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		1,758.13000	1.75813	1,702,090	9.40	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,846.51000	3.84651	3,933,150	9.40	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		2,707.10000	2.70710	2,773,080	8.80	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,272.63000	3.27263	3,195,620	8.80	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		3,206.06000	3.20606	3,279,350	8.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		2,807.25000	2.80725	2,737,550	8.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		3,258.17000	3.25817	3,332,190	8.92	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		2,763.70000	2.76370	2,694,730	8.92	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		3,580.87000	3.58087	3,659,160	8.99	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		2,515.41000	2.51541	2,450,710	8.99	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		1,081.79000	1.08179	1,116,800	8.27	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		5,908.48000	5.90848	5,800,500	8.27	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		3,231.90000	3.23190	3,305,550	8.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		2,785.24000	2.78524	2,715,900	8.91	0.00	0	
Total R213 Option											0.00	0	3,48
Total For R213											1,637,309.04	19	27,71
R214	On	05/05/2022	Bond Future			10.41967	69.18542	10.48427	68.79325	13.76	0.00	0	16,58
R214	On	04/08/2022	Bond Future			10.57576	70.02488	10.63607	69.66708	13.28	0.00	0	1,33
R214	On	03/11/2022	Bond Future			10.69902	67.79366	10.75834	67.44805	13.25	0.00	0	
R214	On	02/02/2023	Bond Future			10.83255	68.82064	10.89376	68.47102	12.93	0.00	0	
Total R214 Future											0.00	0	17,88
R214	On	05/05/2022	Bond Future	11.73	Call		7,098.10000	7.09810	7,459,190	16.08	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		176.42000	0.17642	145,340	16.08	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		7,145.44000	7.14544	7,507,080	16.09	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		172.79000	0.17279	142,260	16.09	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		7,192.74000	7.19274	7,554,930	16.11	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		169.19000	0.16919	139,210	16.11	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		3,690.49000	3.69049	3,917,330	13.56	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		1,649.02000	1.64902	1,518,060	13.56	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		3,618.21000	3.61821	3,842,690	13.54	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		1,689.50000	1.68950	1,556,180	13.54	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		3,654.19000	3.65419	3,879,850	13.55	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		1,669.07000	1.66907	1,536,930	13.55	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		1,738.70000	1.73870	1,627,130	14.02	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/11/2022	Bond Future	11.36	Call		5,076.84000	5.07684	5,311,690	14.03	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		1,723.02000	1.72302	1,612,260	14.03	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		5,001.35000	5.00135	5,234,570	14.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		1,754.73000	1.75473	1,642,340	14.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		5,038.95000	5.03895	5,272,990	14.02	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		4,010.63000	4.01063	4,208,890	13.00	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		2,964.25000	2.96425	2,812,890	13.00	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		4,042.05000	4.04205	4,241,190	13.01	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		2,940.21000	2.94021	2,789,730	13.01	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		3,979.57000	3.97957	4,176,950	12.99	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		2,988.71000	2.98871	2,836,470	12.99	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,88
Total for Bond											213,859,760.41	2,382	1,211,07
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	
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	

Contract 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 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032 On 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	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/05/2022 GOVI			843.85800	843.85800	841.17300	841.17300				25,315,740.00	3	98
GOVI On 04/08/2022 GOVI			854.35200	854.35200	852.10600	852.10600				0.00	0	
GOVI On 03/11/2022 GOVI			867.08500	867.08500	865.02600	865.02600				0.00	0	
GOVI On 02/02/2023 GOVI			879.81600	879.81600	877.74600	877.74600				0.00	0	
Total GOVI Future										25,315,740.00	3	98
GOVI On 05/05/2022 GOVI	788.23	Call			529,430.00000	52.94300	556,280,000			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			529,330.00000	52.93300	556,180,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			529,230.00000	52.92300	556,080,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			328,260.00000	32.82600	350,720,000			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			328,460.00000	32.84600	350,920,000			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			328,360.00000	32.83600	350,820,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			445,960.00000	44.59600	466,550,000			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			446,160.00000	44.61600	466,750,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			446,060.00000	44.60600	466,650,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			269,160.00000	26.91600	289,860,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			269,060.00000	26.90600	289,760,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	02/02/2023	GOVI	850.84	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		269,260.00000	26.92600	289,960,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											25,315,740.00	3	98
Total for GOVI											25,315,740.00	3	98
AL37	On	05/05/2022	Index Future			827.27700	827.27700	826.41600	826.41600		0.00	0	
AL37	On	04/08/2022	Index Future			837.56500	837.56500	837.15700	837.15700		0.00	0	
AL37	On	03/11/2022	Index Future			850.04700	850.04700	849.85000	849.85000		0.00	0	
AL37	On	02/02/2023	Index Future			862.52900	862.52900	862.34700	862.34700		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/05/2022	Index Future			959.70600	959.70600	957.48700	957.48700		0.00	0	
AL7T	On	04/08/2022	Index Future			971.64100	971.64100	969.93000	969.93000		0.00	0	
AL7T	On	03/11/2022	Index Future			986.12100	986.12100	984.63700	984.63700		0.00	0	
AL7T	On	02/02/2023	Index Future			1,000.60100	1,000.60100	999.11700	999.11700		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/05/2022	Index Future			855.32400	855.32400	852.58500	852.58500		68,425,920.00	8	12
ALBI	On	04/08/2022	Index Future			865.96100	865.96100	863.66500	863.66500		0.00	0	9
ALBI	On	03/11/2022	Index Future			878.86600	878.86600	876.76100	876.76100		0.00	0	
ALBI	On	02/02/2023	Index Future			891.77100	891.77100	889.65400	889.65400		0.00	0	
Total ALBI Future											68,425,920.00	8	21
Total For ALBI											68,425,920.00	8	21
IGOV	On	05/05/2022	Index Future			316.08900	316.08900	315.98200	315.98200		3,160,890.00	1	49
IGOV	On	04/08/2022	Index Future			320.09700	320.09700	320.16500	320.16500		0.00	0	
IGOV	On	03/11/2022	Index Future			324.94400	324.94400	325.09600	325.09600		0.00	0	
IGOV	On	02/02/2023	Index Future			329.78900	329.78900	329.95100	329.95100		0.00	0	
Total IGOV Future											3,160,890.00	1	49
Total For IGOV											3,160,890.00	1	49
Total for Index											71,586,810.00	9	71
JIBAR f	On	16/02/2022	Jibar Future			4.16500	95.83500	4.16500	95.83500		0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.21500	95.78500	4.21500	95.78500		0.00	0	
JIBAR f	On	20/04/2022	Jibar Future			4.58000	95.42000	4.59000	95.41000		0.00	0	
JIBAR f	On	18/05/2022	Jibar Future			4.63000	95.37000	4.63000	95.37000		0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.96500	95.03500	4.97500	95.02500		0.00	0	7
JIBAR f	On	20/07/2022	Jibar Future			5.02000	94.98000	5.03000	94.97000		0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.39000	94.61000	5.40000	94.60000		0.00	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
JIBAR f On 21/12/2022 Jibar Future			5.91000	94.09000	5.92500	94.07500				0.00	0	6
JIBAR f On 15/03/2023 Jibar Future			6.27000	93.73000	6.29000	93.71000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.44000	93.56000	6.46000	93.54000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.60500	93.39500	6.63500	93.36500				0.00	0	7
JIBAR f On 20/12/2023 Jibar Future			6.74500	93.25500	6.78500	93.21500				0.00	0	
Total Jibar Future										0.00	0	21
Total For JIBAR FUTURE										0.00	0	21
Total for Jibar										0.00	0	21
Total for Derivatives :										310,762,310.41	2,394	1,212,95
ABCPI3 On 07/12/2023 Spot Bond			2.76000	316.97849	2.76000	316.89953				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.95920				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.09964				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.30298	9.65000	101.27675				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.71500	93.25571	10.71500	93.22897				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.29265				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.97665				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.11371				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.70375				0.00	0	
Total ABFN16 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 ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.80926				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.44553				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.81474				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	99.87056				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.98774				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.93001				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.64867				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.79386				0.00	1,100,000,000	550,000,000
Total ABFN29 SPOT										0.00	1,100,000,000	550,000,000
Total For ABFN29										0.00	1,100,000,000	550,000,000
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.74058				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.61936				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.15215				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.75957				0.00	1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN35 SPOT										0.00	1,000,000,000	500,000,000
Total For ABFN35										0.00	1,000,000,000	500,000,000
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.02572				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	101.43617				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 23/04/2022 Spot Bond					0.00000	100.28814				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN38 On 16/09/2022 Spot Bond					0.00000	101.07486				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN39 On 16/09/2024 Spot Bond					0.00000	101.28492				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	101.18656				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	100.50451				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN42 On 14/10/2022 Spot Bond					0.00000	100.43363				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN43 On 14/10/2024 Spot Bond					0.00000	100.44653				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN44 On 14/10/2026 Spot Bond					0.00000	100.45578				0.00	1,100,000,000	275,000,000
Total ABFN45 SPOT										0.00	1,100,000,000	275,000,000
Total For ABFN45										0.00	1,100,000,000	275,000,000
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.78143				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/08/2023 Spot Bond					0.00000	99.91096				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	99.90661				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.86274				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.62987				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.74682				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.53590				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.04132				0.00	8,000,000,000	9,500,000,000
Total ABFN53 SPOT										0.00	8,000,000,000	9,500,000,000
Total For ABFN53										0.00	8,000,000,000	9,500,000,000
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.04272				0.00	5,000,000,000	6,000,000,000
Total ABFN54 SPOT										0.00	5,000,000,000	6,000,000,000
Total For ABFN54										0.00	5,000,000,000	6,000,000,000
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.04394				0.00	0	2,800,000,000
Total ABFN55 SPOT										0.00	0	2,800,000,000
Total For ABFN55										0.00	0	2,800,000,000
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.48688				0.00	0	309,127,700
Total ABJ01 SPOT										0.00	0	309,127,700
Total For ABJ01										0.00	0	309,127,700
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.21947				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.45943				0.00	0	
Total ABJ03 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 ABJ03									0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.28664			0.00	0	
Total ABK12 SPOT									0.00	0	
Total For ABK12									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.04000	7.04000	7.04000	149.66682		851,931,520,000.00	121,013,000	60,506,500	
Total ABKI04 SPOT								851,931,520,000.00	121,013,000	60,506,500	
Total For ABKI04								851,931,520,000.00	121,013,000	60,506,500	
ABKI04 On 13/03/2024 Spot Bond			100.00000	34.02465	100.00000	33.94262		0.00	0		
Total ABKI04/I2025 SPOT								0.00	0		
Total For ABKI04/I2025								0.00	0		
ABN61 On 31/01/2025 Spot Bond			2.79000	2.79000	2.79000	155.37718		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	207.03413		0.00	0		
Total ABN62 SPOT								0.00	0		
Total For ABN62								0.00	0		
ABN63 On 07/12/2033 Spot Bond			4.27500	4.27500	4.27500	235.95918		0.00	0		
Total ABN63 SPOT								0.00	0		
Total For ABN63								0.00	0		
ABN67 On 28/02/2023 Spot Bond			6.92000	6.92000	6.92000	104.44769		0.00	0		
Total ABN67 SPOT								0.00	0		
Total For ABN67								0.00	0		
ABN79 On 21/12/2026 Spot Bond			7.73500	7.73500	7.73500	112.64157		0.00	0		
Total ABN79 SPOT								0.00	0		
Total For ABN79								0.00	0		
ABS13 On 14/05/2022 Spot Bond			5.36000	103.54503	5.36000	103.53001		0.00	0		
Total ABS13 SPOT								0.00	0		
Total For ABS13								0.00	0		
ABS15 On 11/11/2022 Spot Bond			5.45000	105.68761	5.45000	105.67192		0.00	0		
Total ABS15 SPOT								0.00	0		
Total For ABS15								0.00	0		
ABS16 On 11/11/2025 Spot Bond			7.42500	112.33547	7.42500	112.31285		0.00	0		
Total ABS16 SPOT								0.00	0		
Total For ABS16								0.00	0		
ABS17 On 11/11/2027 Spot Bond			8.00000	114.80135	8.00000	114.77647		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.89000	109.87628	5.89000	109.85866				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.82000	107.57850	7.82000	107.55571				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	14.85671	100.00000	14.82347				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.08000	320.66958	2.08000	320.59560				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.61000	10.61000	10.61000	101.78554				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.03760				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.00548				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.77416				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.00255				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.00255				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.02990				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL202 On 20/12/2022 Spot Bond					0.00000	101.02990				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	168.83045				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	172.16897				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.95112				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.82172				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.05936				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.28752				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.54590				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.89192				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.74347				0.00	400,000,000	200,000,000
Total AGL03 SPOT										0.00	400,000,000	200,000,000
Total For AGL03										0.00	400,000,000	200,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.47272				0.00	6,000,000	1,500,000
Total AGT01 SPOT										0.00	6,000,000	1,500,000
Total For AGT01										0.00	6,000,000	1,500,000
AGT02 On 28/11/2024 Spot Bond					0.00000	105.88612				0.00	6,000,000	1,500,000
Total AGT02 SPOT										0.00	6,000,000	1,500,000

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 AGT02										0.00	6,000,000	1,500,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.47371				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.88164				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.40519				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.42134				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			8.03500	99.53624	8.03500	99.51458				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.44576				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.52706				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.62849				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.34811				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	99.93943				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond			6.61000	104.51706	6.61000	104.49859				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	99.94319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	99.93621				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	99.93193				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.17880				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.06682				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.39645				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	99.93612				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	99.93182				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	99.90182				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.09400				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	99.94043				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.93397				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7B: On 21/08/2025 Spot Bond					0.00000	99.93558				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.92967				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	99.93171				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.89328				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	99.89861				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.69000	108.00963	7.69000	107.98724				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.11000	104.37385	8.11000	104.35094				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.54500	94.10623	11.54500	94.07705				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.75000	186.28084	5.75000	186.21946				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	99.79483				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.81663				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.34887				0.00	0	
Total APF09 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 APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.04322				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.13401				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.87075				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.20266				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.62500	250.82078	4.62500	250.74570			419,635,500,000.00	90,732,000	45,366,00	
Total ASN022 SPOT									419,635,500,000.00	90,732,000	45,366,00	
Total For ASN022									419,635,500,000.00	90,732,000	45,366,00	
ASN03 On 07/12/2033 Spot Bond			5.12500	217.99783	5.12500	217.92962			0.00	0		
Total ASN037 SPOT									0.00	0		
Total For ASN037									0.00	0		
ASN15 On 31/03/2028 Spot Bond			4.59000	197.42767	4.59000	197.36877			0.00	0		
Total ASN154 SPOT									0.00	0		
Total For ASN154									0.00	0		
ASN18 On 20/06/2022 Spot Bond					0.00000	101.11353			0.00	0		
Total ASN181 SPOT									0.00	0		
Total For ASN181									0.00	0		
ASN19 On 30/06/2022 Spot Bond					0.00000	100.80000			0.00	0		
Total ASN194 SPOT									0.00	0		
Total For ASN194									0.00	0		
ASN19 On 31/01/2038 Spot Bond			4.63000	116.67267	4.63000	116.63764			0.00	0		
Total ASN195 SPOT									0.00	0		
Total For ASN195									0.00	0		
ASN19 On 20/06/2022 Spot Bond					0.00000	100.86912			0.00	0		
Total ASN196 SPOT									0.00	0		
Total For ASN196									0.00	0		
ASN20 On 20/06/2022 Spot Bond					0.00000	100.88231			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN203 On 20/06/2022 Spot Bond					0.00000	100.97152				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN204 On 24/08/2025 Spot Bond					0.00000	103.73791				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 29/08/2022 Spot Bond					0.00000	101.25669				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 20/06/2023 Spot Bond					0.00000	101.11033				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.87348				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.03157				0.00	0	33,000,00
Total ASN278 SPOT										0.00	0	33,000,00
Total For ASN278										0.00	0	33,000,00
ASN278 On 20/08/2048 Spot Bond					0.00000	99.93490				0.00	0	33,000,00
Total ASN279 SPOT										0.00	0	33,000,00
Total For ASN279										0.00	0	33,000,00
ASN279 On 21/08/2023 Spot Bond					0.00000	99.93643				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.09188				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.80545				0.00	0	26,000,00
Total ASN291 SPOT										0.00	0	26,000,00
Total For ASN291										0.00	0	26,000,00
ASN291 On 20/12/2023 Spot Bond					0.00000	100.94148				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	

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 20/12/2023 Spot Bond					0.00000	101.37488				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.27000	4.27000	4.27000	109.39301				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.78500	4.78500	4.78500	103.08139				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.89126				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.01860				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.13769				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.25905				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			4.74000	115.06158	4.74000	115.02668				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.95751				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.86906				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.93078				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.91731				0.00	0	
Total ASN354 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 ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.91731				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN361 On 30/08/2024 Spot Bond					0.00000	101.26677				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	101.10216				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN370 On 20/12/2024 Spot Bond					0.00000	100.89959				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.93335				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN380 On 06/11/2023 Spot Bond					0.00000	100.43654				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2022 Spot Bond					0.00000	101.00118				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	101.00118				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.45937				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.90763				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN391 On 20/11/2022 Spot Bond					0.00000	99.94151				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.95288				0.00	0	36,000.00

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 ASN399 SPOT										0.00	0	36,000,00
Total For ASN399										0.00	0	36,000,00
ASN400 On 20/12/2024 Spot Bond					0.00000	100.90119				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	101.06193				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN416 On 05/12/2022 Spot Bond					0.00000	101.11630				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 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	
ASN421 On 20/12/2024 Spot Bond					0.00000	104.25088				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.81581				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.84210				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN451 On 01/07/2023 Spot Bond					0.00000	101.12279				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN454 On 20/03/2023 Spot Bond					0.00000	101.61206				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN455 On 21/12/2026 Spot Bond					0.00000	104.43390				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.41151				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	

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 17/07/2023 Spot Bond					0.00000	100.41573				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	100.43209				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	105.11281				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.24287				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.28320				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.91396				0.00	800,000,000	400,000,000
Total ASN479 SPOT										0.00	800,000,000	400,000,000
Total For ASN479										0.00	800,000,000	400,000,000
ASN48 On 20/06/2025 Spot Bond					0.00000	101.25368				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	116.49500				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	104.98408				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.91080				0.00	800,000,000	400,000,000
Total ASN489 SPOT										0.00	800,000,000	400,000,000
Total For ASN489										0.00	800,000,000	400,000,000
ASN49 On 15/09/2025 Spot Bond					0.00000	100.89324				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.89324				0.00	0	
Total ASN498 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 ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.88713				0.00	900,000,000	450,000,000
Total ASN507 SPOT										0.00	900,000,000	450,000,000
Total For ASN507										0.00	900,000,000	450,000,000
ASN50: On 21/12/2026 Spot Bond			9.43000	99.79603	9.43000	99.77078			490,360,000,000.00	0.00	52,000,000	13,000,000
Total ASN508 SPOT									490,360,000,000.00		52,000,000	13,000,000
Total For ASN508									490,360,000,000.00		52,000,000	13,000,000
ASN50: On 21/12/2026 Spot Bond			8.61000	99.63446	8.61000	99.61139			0.00	0.00	0	0
Total ASN509 SPOT									0.00		0	0
Total For ASN509									0.00		0	0
ASN51: On 21/12/2026 Spot Bond			9.16000	98.26354	9.16000	98.23937			0.00	0.00	0	0
Total ASN510 SPOT									0.00		0	0
Total For ASN510									0.00		0	0
ASN51: On 21/12/2026 Spot Bond			9.16000	98.26354	9.16000	98.23937			0.00	0.00	0	0
Total ASN511 SPOT									0.00		0	0
Total For ASN511									0.00		0	0
ASN52: On 31/07/2022 Spot Bond			9.10000	100.46718	9.10000	100.44312			0.00	0.00	0	0
Total ASN522 SPOT									0.00		0	0
Total For ASN522									0.00		0	0
ASN52: On 31/07/2024 Spot Bond			11.05000	100.53624	11.05000	100.50637			0.00	0.00	0	0
Total ASN525 SPOT									0.00		0	0
Total For ASN525									0.00		0	0
ASN53: On 31/07/2024 Spot Bond			11.00000	100.53387	11.00000	100.50414			0.00	0.00	0	0
Total ASN530 SPOT									0.00		0	0
Total For ASN530									0.00		0	0
ASN53: On 31/01/2024 Spot Bond			10.50000	100.51015	10.50000	100.48174			0.00	0.00	0	0
Total ASN532 SPOT									0.00		0	0
Total For ASN532									0.00		0	0
ASN53: On 31/01/2024 Spot Bond			10.50000	100.51015	10.50000	100.48174			0.00	0.00	0	0
Total ASN538 SPOT									0.00		0	0
Total For ASN538									0.00		0	0
ASN54: On 02/04/2026 Spot Bond					0.00000	100.77040			0.00	0.00	0	0
Total ASN540 SPOT									0.00		0	0
Total For ASN540									0.00		0	0
ASN54: On 31/01/2030 Spot Bond					0.00000	100.27158			0.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.77286				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	100.51490	10.60000	100.48623				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.07768	10.47000	100.48039				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	100.51252	10.55000	100.48398				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.21350				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.36308				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.18409				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.63603				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.86909				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.95249				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.02277				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	

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	101.22948				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	102.44435				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2023 Spot Bond			9.22000	100.44920	9.22000	100.42419				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.53553				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.45781				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.30107				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.34103				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	101.57583				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	98.80289				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	100.32895				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2022 Spot Bond					0.00000	100.96444				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	100.19133				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	100.95675				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.76510				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.13130				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.90461				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.63199				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.23991				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.04592				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.15164				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.35569				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.26434				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.18452				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.56409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.90357				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	99.81692				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	99.93056				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.74470				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.82426				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.10188				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.15004				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.62351				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.63979				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.88359				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.27028				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/07/2026 Spot Bond					0.00000	100.31222				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.64447				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.30450				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.98945				0.00	0	3,500,000,00
Total ASN700 SPOT										0.00	0	3,500,000,00
Total For ASN700										0.00	0	3,500,000,00
ASN70: On 20/06/2026 Spot Bond					0.00000	100.99748				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.88515				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.14098				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.07126				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.92508				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.91661				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.40183				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.59846				0.00	0	
Total ASN717 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 ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	100.67050				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	101.10349				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	100.44930				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	101.25598				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	100.30165				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	101.48252				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	100.91290				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN740 On 18/02/2022 Spot Bond					0.00000	101.20494				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN741 On 22/02/2022 Spot Bond					0.00000	101.23288				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.94928				0.00	0	500,000.00
Total ASN742 SPOT										0.00	0	500,000.00
Total For ASN742										0.00	0	500,000.00
ASN746 On 20/06/2026 Spot Bond					0.00000	100.96535				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN747 On 25/11/2024 Spot Bond					0.00000	99.81992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.28530				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 28/02/2022 Spot Bond					0.00000	101.15080				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN754 On 28/02/2022 Spot Bond					0.00000	101.12267				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN755 On 28/02/2022 Spot Bond					0.00000	101.16162				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN757 On 31/05/2022 Spot Bond					0.00000	101.16134				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN758 On 01/03/2022 Spot Bond					0.00000	101.11487				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN759 On 01/03/2022 Spot Bond					0.00000	101.13624				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN760 On 10/03/2022 Spot Bond					0.00000	100.95787				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN761 On 17/03/2022 Spot Bond					0.00000	100.91437				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN764 On 22/03/2022 Spot Bond					0.00000	100.85061				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN767 On 21/12/2026 Spot Bond					0.00000	101.22121				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN77(On 21/12/2026 Spot Bond					0.00000	101.15069				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77(On 22/03/2022 Spot Bond					0.00000	100.87127				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77(On 29/03/2022 Spot Bond					0.00000	100.75795				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77(On 05/04/2022 Spot Bond					0.00000	100.58810				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77(On 11/04/2022 Spot Bond					0.00000	100.57198				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.53741				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.51972				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78(On 13/04/2022 Spot Bond					0.00000	100.49786				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78(On 21/12/2026 Spot Bond			8.86384	8.86384	8.86384	107.97690				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78(On 19/04/2022 Spot Bond					0.00000	100.40854				0.00	2,000,000,000	1,000,000,000
Total ASN784 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ASN784										0.00	2,000,000,000	1,000,000,000
ASN78(On 25/04/2022 Spot Bond					0.00000	100.33810				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78(On 28/04/2022 Spot Bond					0.00000	100.29907				0.00	0	
Total ASN787 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 ASN787										0.00	0	
ASN78 On 28/04/2022 Spot Bond					0.00000	100.30181				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79 On 28/04/2022 Spot Bond					0.00000	100.30181				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.34000	104.22615	4.34000	104.21380				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.74873	9.30000	103.72252				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.94613				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.27907				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.92269				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.67329				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.76000	101.21533	6.76000	101.19684				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.68115				0.00	0	400,000,00
Total BAW34 SPOT										0.00	0	400,000,00
Total For BAW34										0.00	0	400,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	99.98814				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.33858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.43461				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.07598				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.81000	8.81000	8.81000	103.96567				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.22000	11.22000	11.22000	107.75143				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.98693				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.65969				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.91431				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.91464				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.89270				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.26588				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.89803				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.92088				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.14125				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.10800				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.28876				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.07514				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.14033				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.14952				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.32937				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.27842				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.90973				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.29602				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.04352				0.00	0	
Total BAYA91 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 BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.07569				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.04314				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	101.30298				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.65529				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.33579				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.30375				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.62303				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.36894				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	101.30331				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.16500	8.16500	8.16500	102.48892				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.19240				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.60913				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.17206				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.01644				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.19005				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.25824				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.63528				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			005,400,000,000,000.00	40,054,000,000	40,054,000,000	40,054,000,000
Total BDX39 SPOT									15,400,000,000,000.00	40,054,000,000	40,054,000,000	40,054,000,000
Total For BDX39									15,400,000,000,000.00	40,054,000,000	40,054,000,000	40,054,000,000
BDX40 On 16/09/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			686,340,000,000,000.00	6,863,400,000	6,863,400,000	6,863,400,000
Total BDX40 SPOT									16,340,000,000,000.00	6,863,400,000	6,863,400,000	6,863,400,000
Total For BDX40									16,340,000,000,000.00	6,863,400,000	6,863,400,000	6,863,400,000
BGL07 On 03/09/2022 Spot Bond			7.60000	107.64421	7.60000	107.62203			0.00	0	0	
Total BGL07 SPOT									0.00	0	0	
Total For BGL07									0.00	0	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.54884			0.00	0	0	
Total BGL08 SPOT									0.00	0	0	
Total For BGL08									0.00	0	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.45888			0.00	0	0	29,348,800
Total BGL15 SPOT									0.00	0	0	29,348,800
Total For BGL15									0.00	0	0	29,348,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL16 On 25/05/2022 Spot Bond					0.00000	99.83211				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.20325				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.83992				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.83628				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.81015				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.24717				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.45482				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.35000	107.76864	6.35000	107.75004				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.96928				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.60024				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.53427				0.00	0	200,000,00
Total BID14 SPOT										0.00	0	200,000,00
Total For BID14										0.00	0	200,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.36532				0.00	0	
Total BID15 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 BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.31289				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.61720				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.29000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	94.09800				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.75800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	50.33100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	99.98640				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.64156				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BNPP1 On 10/05/2022 Spot Bond					0.00000	100.10005				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.71091				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	99.95200				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.69399				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.13386				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.74792				0.00	600,000,000	300,000,000
Total BPPF23 SPOT										0.00	600,000,000	300,000,000
Total For BPPF23										0.00	600,000,000	300,000,000
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.22314				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.73796				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.20791				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.21550				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	99.95814				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.10945				0.00	1,000,000,000	1,000,000,000
Total BPPF32 SPOT										0.00	1,000,000,000	1,000,000,000
Total For BPPF32										0.00	1,000,000,000	1,000,000,000
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.19083				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	100.78351				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.10303				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.52647				0.00	1,300,000,000	650,000,000
Total CBL29 SPOT										0.00	1,300,000,000	650,000,000
Total For CBL29										0.00	1,300,000,000	650,000,000
CBL30 On 02/11/2024 Spot Bond					0.00000	100.23733				0.00	1,000,000,000	500,000,000
Total CBL30 SPOT										0.00	1,000,000,000	500,000,000
Total For CBL30										0.00	1,000,000,000	500,000,000
CCT01 On 23/06/2023 Spot Bond			7.74000	107.99506	7.74000	107.97253				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.91000	109.83775	7.91000	109.81434				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.51000	111.82309	8.51000	111.79735				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.93000	9.93000	9.93000	101.41144				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.32534				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.70945				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.82951				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.49012				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.52236				0.00	0	
Total CGR51 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 CGR51										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	109.71447	4.77000	107.25700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	102.37100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.73528				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			7.46000	110.24784	7.46000	110.22554				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	113.37747	8.70700	115.22900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.22449				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.33933				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	105.26097				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	103.59941	10.98000	103.56883				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	111.31500				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	117.97482	6.50000	113.53900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.90900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.94145				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.01810				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.01768				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.49000	144.03772	5.49000	143.99114			762,816,834,000.00	138,946,600	69,473,300	
Total CLN453 SPOT									762,816,834,000.00	138,946,600	69,473,300	
Total For CLN453									762,816,834,000.00	138,946,600	69,473,300	
CLN453 On 31/01/2025 Spot Bond			5.93000	142.27882	5.93000	142.23113			0.00	0	0	
Total CLN454 SPOT									0.00	0	0	
Total For CLN454									0.00	0	0	
CLN454 On 13/03/2022 Spot Bond			6.81000	104.57425	6.81000	104.55483			0.00	0	0	
Total CLN464 SPOT									0.00	0	0	
Total For CLN464									0.00	0	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	101.14383			0.00	0	0	
Total CLN465 SPOT									0.00	0	0	
Total For CLN465									0.00	0	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.89646			0.00	0	0	
Total CLN468 SPOT									0.00	0	0	
Total For CLN468									0.00	0	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.88291			0.00	0	0	
Total CLN469 SPOT									0.00	0	0	
Total For CLN469									0.00	0	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.92446			0.00	0	0	
Total CLN472 SPOT									0.00	0	0	
Total For CLN472									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
CLN48(On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48(On 28/07/2022 Spot Bond			6.61000	101.63023	6.61000	101.61235				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	100.87597				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	101.10068				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	101.38143				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			7.01000	111.64417	7.01000	111.62292				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	102.92745				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	100.60110				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.63616				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.14176				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2022 Spot Bond					0.00000	100.68837				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50(On 20/12/2022 Spot Bond					0.00000	101.23915				0.00	0	
Total CLN507 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 CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.85936				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.11374				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.27767	9.96000	104.24967				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.02337	10.01000	102.99573				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.85977				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.28366	9.60000	101.25791				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.04951				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.82669				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	104.10735	9.20000	104.08148				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.89010				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.60154				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.95338				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.00850				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	101.04951				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.02192				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.47036				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.39000	103.61948	9.39000	103.59322				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.63293				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.32631				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.55866				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	150.84000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.28851				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.42910				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN546 On 21/08/2026 Spot Bond			8.86000	104.15558	8.86000	104.13105				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.91000	107.02109	8.91000	106.99532				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.00000	106.32974	9.00000	106.30388				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	314.76690				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 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	
CLN554 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	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.03373				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.01606				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.88474				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.62164				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	118.33000				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	118.33000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.10626				0.00	0	
Total CLN561 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 CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.59329	10.19000	102.59978				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.86000	106.77643	8.86000	106.75086				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.15455				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	99.94094				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.66320				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.19611				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.10060				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.09000	105.43688	9.09000	105.41099				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.01853				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.10109				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.02731				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.11823				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.44980				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.74347				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.12043				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.21288				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.17658				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.40518				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.18041				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.17721				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.12194				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.94662				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.93623				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59(On 16/09/2025 Spot Bond					0.00000	101.91938				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59(On 05/12/2026 Spot Bond					0.00000	102.74436				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59(On 05/12/2026 Spot Bond			3.91000	146.66635	3.91000	118.58189				377,902,282,000.00	96,650,200	48,325,10
Total CLN592 SPOT										377,902,282,000.00	96,650,200	48,325,10
Total For CLN592										377,902,282,000.00	96,650,200	48,325,10
CLN59(On 24/11/2024 Spot Bond					0.00000	101.37208				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59(On 27/06/2022 Spot Bond					0.00000	100.76848				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59(On 24/11/2024 Spot Bond					0.00000	101.37208				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59(On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.12530				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59(On 02/04/2026 Spot Bond					0.00000	100.70062				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59(On 10/12/2024 Spot Bond					0.00000	101.02396				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60(On 18/06/2024 Spot Bond					0.00000	100.93623				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60(On 18/06/2024 Spot Bond					0.00000	100.93623				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60(On 04/06/2023 Spot Bond					0.00000	101.02400				0.00	0	
Total CLN602 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 CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.28414				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.15738				0.00	410,000,000	410,000,000
Total CLN604 SPOT										0.00	410,000,000	410,000,000
Total For CLN604										0.00	410,000,000	410,000,000
CLN604 On 12/08/2022 Spot Bond					0.00000	100.01371				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.02090				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.48299				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	99.92071				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.81680	9.32000	102.79107				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 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	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.36158				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.84418				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.15001				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	99.92348				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.58920				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.70935				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.01600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.28194				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.40126				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.28361				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.30822				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.30720				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.34389				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.71500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.33255				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN625 On 25/01/2023 Spot Bond			6.59000	102.73659	6.59000	102.71819				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	99.92704				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.08664				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.66500	64.40096	11.66500	84.76545				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	99.98484				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.56000	99.79968	9.56000	99.77437				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	99.92736				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	99.98035				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.75155				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.17722				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.57013				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	99.93930				0.00	0	
Total CLN636 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 CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	99.92768				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	100.12208				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	99.92128				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.42243				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	99.93898				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.91849				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.54679				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.92010				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.07784				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.24506				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	99.92768				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	99.94149				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	99.92768				0.00	520,000,000	520,000,000
Total CLN652 SPOT										0.00	520,000,000	520,000,000
Total For CLN652										0.00	520,000,000	520,000,000
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	100.79200				0.00	0	0
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.14233				0.00	0	0
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.74064				0.00	0	0
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.54969				0.00	0	0
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.49600				0.00	0	0
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.36700				0.00	0	0
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	119.66900				0.00	0	0
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	144.45400				0.00	0	0
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.56281				0.00	0	0
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 02/04/2026 Spot Bond					0.00000	100.84136				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	99.91362				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.81436				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.46638				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.34425				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	99.92022				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	101.09343				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.47497	148.19502	4.47497	120.39848			138,029,554,656.00	30,844,800	15,422,400	
Total CLN673 SPOT									138,029,554,656.00	30,844,800	15,422,400	
Total For CLN673									138,029,554,656.00	30,844,800	15,422,400	
CLN674 On 31/01/2025 Spot Bond			4.47497	148.19502	4.47497	120.39926			0.00	0		
Total CLN674 SPOT									0.00	0	0	
Total For CLN674									0.00	0	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	99.91862				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	99.91437				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.92515				0.00	0	
Total CLN679 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 CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.52376				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	102.97991				0.00	440,000,000	440,000,000
Total CLN681 SPOT										0.00	440,000,000	440,000,000
Total For CLN681										0.00	440,000,000	440,000,000
CLN68 On 07/12/2023 Spot Bond					0.00000	101.06149				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.88418				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.90948				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.25580				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.08310				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.08289				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.94885				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.77713				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.94900				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	99.99974				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.44957				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.91334				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.14488				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.13076				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.09183				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.36617				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.41540				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.02119				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	99.91224				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.01622				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.92660				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN71(On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.03838				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.28379				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.92322				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.00985				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.93291				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.93291				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.93291				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.06780				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.91712				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.05564				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.38098				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.08598				0.00	0	
Total CLN722 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 CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.09786				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.85551				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.85551				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.85551				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.85551				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.87131				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.87131				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.62217				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.67179				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.31764				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 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	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.93514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.43785				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.04604				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.09419				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	112.18900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.07375				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	99.92875				0.00	160,000,000	680,000,000
Total CLN741 SPOT										0.00	160,000,000	680,000,000
Total For CLN741										0.00	160,000,000	680,000,000
CLN741 On 31/03/2032 Spot Bond					0.00000	100.95441				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.05016				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.60300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.59269				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.55208				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN747 On 21/12/2022 Spot Bond					0.00000	100.94895				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.31978				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	101.00721				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.64790				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	100.36300				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	98.66526				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	

Contract 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 CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.59257				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.54494				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.59381				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	100.18590				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.31888				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	91.76260				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	100.36300				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.97885				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.98698				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	100.56902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	83.72647				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	90.36665				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.43162				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.33207				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.64500	6.64500	6.64500	117.98409		930,300,000,000.00		140,000,000	70,000,000	
Total CLN775 SPOT								930,300,000,000.00		140,000,000	70,000,000	
Total For CLN775								930,300,000,000.00		140,000,000	70,000,000	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.37462				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.67684				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.27614				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.27844				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	99.94362				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN782 On 31/01/2027 Spot Bond					0.00000	100.32203				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.28992				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.29497				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.88023				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.82242				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.88023				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	101.22574				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	101.09374				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.28595				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.26866				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.17995				0.00	0	85,000,00
Total CLN792 SPOT										0.00	0	85,000,00
Total For CLN792										0.00	0	85,000,00
CLN793 On 05/09/2022 Spot Bond					0.00000	100.10021				0.00	0	
Total CLN793 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 CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.14329				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00
Total CLN795 SPOT										0.00	0	3,000,000.00
Total For CLN795										0.00	0	3,000,000.00
CLN81 On 18/04/2028 Spot Bond			8.16500	102.51146	8.16500	102.48892				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.91000	107.67196	7.91000	107.64901				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.13000	106.35689	10.13000	106.32801				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.90000	108.84593	6.90000	108.82565				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.44500	105.19779	7.44500	105.17667		238,451,438,000.00		0.00	32,028,400	8,007,100
Total COT01 SPOT								238,451,438,000.00		0.00	32,028,400	8,007,100
Total For COT01								238,451,438,000.00		0.00	32,028,400	8,007,100
COT02 On 03/04/2028 Spot Bond			11.92000	96.51378	11.92000	96.48308				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			10.51000	97.17260	10.51000	97.14526				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.81000	9.81000	9.81000	105.39413				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.43827				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.32440				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.94034				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.95823				0.00	280,000,000	140,000,000
Total DSY02 SPOT										0.00	280,000,000	140,000,000
Total For DSY02										0.00	280,000,000	140,000,000
DSY03 On 21/11/2024 Spot Bond			9.26000	9.26000	9.26000	105.37523				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.33397				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.93568				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.84000	102.83569	6.84000	102.81690				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	49.01814	100.00000	48.91025				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	49.01814	100.00000	48.91025				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.39000	104.20456	7.39000	104.18401				0.00	0	410,000,000
Total DV24 SPOT										0.00	0	410,000,000
Total For DV24										0.00	0	410,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	100.00000	9.69000	99.97429				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.00000	9.69000	99.97429				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.56500	99.82610	9.56500	99.80034				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.65000	92.71768	11.65000	92.68916				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.00000	10.10000	99.97323				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.00000	10.10000	99.97323				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.78734				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	101.32435				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.40337				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.84334				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.83304				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.67341				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.25326				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.06668				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	99.48380				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.55276				0.00	0	
Total DVFB26 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 DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.24177				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.87018				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.25501				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.20042				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.92805				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.12795				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.17148				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.50000	104.56560	4.50000	104.55275				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.92000	110.04754	6.92000	110.02686				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.88500	115.37949	4.88500	115.34406				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.63000	103.35581	4.63000	103.32478				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	138.63214	2.25000	138.59946				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.94500	150.39460	3.94500	150.35223				0.00	0	171,000,00
Total EL28 SPOT										0.00	0	171,000,00
Total For EL28										0.00	0	171,000,00
EL29 On 19/11/2029 Spot Bond			3.87300	137.14283	3.87300	137.10445				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.91500	132.41092	3.91500	132.37372				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.57500	117.26272	4.57500	117.22776				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.60000	105.39784	4.60000	105.36628				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	138.63214	2.25000	138.59946				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	167.76732				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	165.07342				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	127.89159				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN007 On 17/06/2025 Spot Bond					0.00000	126.89967				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	124.64593				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	115.82764				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	116.81702				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	111.98168				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	113.83641				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	94.18193				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.56000	103.86901	9.56000	103.84222				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.36500	11.36500	11.36500	96.70211				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.41500	11.41500	11.41500	101.46169				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.66000	9.66000	9.66000	102.50066				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.66000	9.66000	9.66000	103.11696				0.00	0	
Total EMM07 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 EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.37500	11.37500	11.37500	74.60186				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.69500	10.69500	10.69500	101.66799				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.37500	11.37500	11.37500	95.80881				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.18050				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.07131				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	101.01317				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.98642				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.15809				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	101.25444				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	101.30492				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	101.14005				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC4 On 12/03/2022 Spot Bond					0.00000	100.97738				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.10906				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	101.12352				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.15462				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.43258				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.28525				0.00	40,000,000	20,000,000
Total EQT005 SPOT										0.00	40,000,000	20,000,000
Total For EQT005										0.00	40,000,000	20,000,000
EQT00 On 30/10/2023 Spot Bond					0.00000	100.26955				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.84668				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.54852				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.08118				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.13567				0.00	0	1,000,000,000
Total EQT010 SPOT										0.00	0	1,000,000,000
Total For EQT010										0.00	0	1,000,000,000
ERS3B On 17/05/2022 Spot Bond					0.00000	100.00013				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3B' On 17/08/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.00017				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2' On 17/08/2022 Spot Bond					0.00000	100.00009				0.00	0	21,000,00
Total ERSA25 SPOT										0.00	0	21,000,00
Total For ERSA25										0.00	0	21,000,00
ERSA2' On 17/05/2022 Spot Bond					0.00000	100.00010				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2' On 17/08/2022 Spot Bond					0.00000	100.00006				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	100.00011				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.24000	104.01394	6.24000	103.99630				0.00	0	20,000,00
Total ES23 SPOT										0.00	0	20,000,00
Total For ES23										0.00	0	20,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.64903	10.00000	100.62191				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.66000	100.22621	8.66000	100.20288			51,960,000,000,000.00	6,000,000,000	5,599,752,00	
Total ES26 SPOT									51,960,000,000,000.00	6,000,000,000	5,599,752,00	
Total For ES26									51,960,000,000,000.00	6,000,000,000	5,599,752,00	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.98398	7.85000	102.96221				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			10.92000	81.05511	10.97500	80.73196				0.00	0	7,584,598,90
Total ES33 SPOT										0.00	0	7,584,598,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES33										0.00	0	7,584,598,90
ES33/R On 15/09/2033 Spot Bond			7.50000	103.22379	7.50000	103.20280				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.36000	80.21307	11.42000	79.80641				0.00	0	1,719,362,20
Total ES42 SPOT										0.00	0	1,719,362,20
Total For ES42										0.00	0	1,719,362,20
ES42/R On 25/04/2042 Spot Bond			8.50000	102.68831	8.50000	102.66483				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	101.05529				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.81717				0.00	0	26,000,00
Total EXX05 SPOT										0.00	0	26,000,00
Total For EXX05										0.00	0	26,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.95750				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.09537				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.93935				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.12596				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.03121				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.27171				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.03123				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.94127				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.17094				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.18178				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.65334				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.24167				0.00	50,000,000	25,000,000
Total FRB23 SPOT										0.00	50,000,000	25,000,000
Total For FRB23										0.00	50,000,000	25,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.49890				0.00	112,000,000	28,000,000
Total FRB24 SPOT										0.00	112,000,000	28,000,000
Total For FRB24										0.00	112,000,000	28,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	105.82190				0.00	68,000,000	17,000,000
Total FRB25 SPOT										0.00	68,000,000	17,000,000
Total For FRB25										0.00	68,000,000	17,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.83219				0.00	400,000,000	200,000,000
Total FRB26 SPOT										0.00	400,000,000	200,000,000
Total For FRB26										0.00	400,000,000	200,000,000
FRB27 On 03/06/2026 Spot Bond			8.24000	109.05698	8.24000	109.03279				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.74685				0.00	0	21,967,800
Total FRB28 SPOT										0.00	0	21,967,800
Total For FRB28										0.00	0	21,967,800

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	101.76120				0.00	400,000,000	2,700,000,00
Total FRB29 SPOT										0.00	400,000,000	2,700,000,00
Total For FRB29										0.00	400,000,000	2,700,000,00
FRB30 On 19/04/2026 Spot Bond			8.16000	102.69785	8.16000	102.67529			290,496,000,000.00		35,600,000	8,900,00
Total FRB30 SPOT									290,496,000,000.00		35,600,000	8,900,00
Total For FRB30									290,496,000,000.00		35,600,000	8,900,00
FRB31 On 24/11/2026 Spot Bond					0.00000	99.88958				0.00	2,000,000,000	500,000,00
Total FRB31 SPOT										0.00	2,000,000,000	500,000,00
Total For FRB31										0.00	2,000,000,000	500,000,00
FRBI23 On 07/12/2023 Spot Bond			2.54000	318.16651	2.54000	318.08914				0.00	0	3,000,000,00
Total FRBI23 SPOT										0.00	0	3,000,000,00
Total For FRBI23										0.00	0	3,000,000,00
FRBI25 On 31/01/2025 Spot Bond			2.79500	2.79500	2.79500	155.35513				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.78000	206.40746	3.78000	206.35035				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.21500	4.21500	4.21500	109.78231				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.72500	4.72500	4.72500	226.20070				0.00	0	220,000,00
Total FRBI33 SPOT										0.00	0	220,000,00
Total For FRBI33										0.00	0	220,000,00
FRBI46 On 31/03/2046 Spot Bond			4.83000	101.75094	4.83000	101.71991				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.83500	101.85395	4.83500	101.82281				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.14000	7.14000	7.14000	82.98347				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.19000	7.19000	7.19000	82.21487				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			4.09000	4.09000	4.09000	149.76622				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.90456				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.03537				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	102.00362				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.38218				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.28315				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	100.46658				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	99.93883				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.04598				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	116.69458				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 FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.13293				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.94649				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	114.58188				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.91253				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.42568				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.01650				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.01732				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.31939				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.61607				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.02508				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.52590				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	

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 06/11/2023 Spot Bond					0.00000	101.05566				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.16087				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.77445				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.89319				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.02658				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.12626				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.57955				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.09334				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.28662				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.01373				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.12603				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.27631				0.00	0	
Total FRC323 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 FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.03764				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.65161				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.69183				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.67055				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	101.20637				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.15880				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.42829				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.81163				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.11639				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.47444				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	100.36905				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.33165				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.91726				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.46198				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	101.20936				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.71395				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.47317				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.37429				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	100.32657				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.37476				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.60443				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.38020				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	

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	100.46102				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.39408				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.39592				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.20319				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.45900				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.29314				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.72397				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.12976				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.82518				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	102.12052				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	101.52588				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	101.47408				0.00	0	
Total FRC368 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 FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.63079				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.63863				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.37697				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.37510				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.71075				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.73162				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.45447				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.43424				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.92843				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.09734				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.05376				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 24/03/2022 Spot Bond					0.00000	100.82922				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC382 On 28/04/2022 Spot Bond					0.00000	100.31945				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC383 On 15/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,220,000,00
Total FRC384 SPOT										0.00	0	4,220,000,00
Total For FRC384										0.00	0	4,220,000,00
FRC384 On 15/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,220,000,00
Total FRC385 SPOT										0.00	0	4,220,000,00
Total For FRC385										0.00	0	4,220,000,00
FRC385 On 16/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,280,000,00
Total FRC386 SPOT										0.00	0	3,280,000,00
Total For FRC386										0.00	0	3,280,000,00
FRC386 On 16/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,280,000,00
Total FRC387 SPOT										0.00	0	3,280,000,00
Total For FRC387										0.00	0	3,280,000,00
FRI33 On 28/02/2033 Spot Bond			4.28000	108.18318	4.28000	108.15173				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.48000	118.91286	4.48000	118.87763				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.38206				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.12559				0.00	0	480,000,00
Total FRJ22 SPOT										0.00	0	480,000,00
Total For FRJ22										0.00	0	480,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.34403				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.62479				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.69890				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.80646				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.01604				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.81572				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.84933				0.00	400,000,000	200,000,000
Total FRJ29 SPOT										0.00	400,000,000	200,000,000
Total For FRJ29										0.00	400,000,000	200,000,000
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.82964				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.03300	4.03300	4.03300	110.26728				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.45000	4.45000	4.45000	119.33170				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.91914				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.29144				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.59000	117.26515	4.59000	117.23005				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.57500	229.46739	4.57500	229.39898				0.00	0	
Total FRS109 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 FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.73000	115.20694	4.73000	115.17204				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			4.60500	4.60500	4.60500	228.75500				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.64000	151.72227	3.64000	151.68076				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	131.32730	3.70500	131.29115				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.53000	118.16052	4.53000	118.12535				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.72500	226.26908	4.72500	226.20070				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.77500	225.21482	4.77500	225.14647				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.17000	123.29724	3.17000	153.71158				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.80500	224.58510	4.80500	224.51676				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.73000	115.20694	4.73000	115.17204				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			4.40000	199.49303	4.40000	199.43451				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.48000	104.88459	5.48000	104.85071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.29000	200.70013	4.29000	200.64183				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.35000	200.04067	4.35000	199.98225				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.31500	214.19643	5.31500	214.12834				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.43000	105.53748	5.43000	105.50350				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.73000	4.73000	4.73000	115.17204				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.71000	115.49834	4.71000	115.46340				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.16000	202.13752	4.16000	202.07953				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.08500	218.80842	5.08500	218.74022				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.29000	200.70013	4.29000	200.64183				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.29000	200.70013	4.29000	200.64183				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.69100	207.42243	3.69100	207.36554				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS146 On 31/01/2025 Spot Bond			3.94000	150.44356	3.94000	150.40120				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.64000	196.88826	4.64000	196.82923				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.68000	196.45796	4.68000	196.39884				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.91000	150.57084	3.91000	150.52857				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.15500	202.19304	4.15500	202.13506				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.69000	4.69000	4.69000	196.29142				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	6.05136				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.43085				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.47718				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.92820				0.00	0	38,000,00
Total FRS180 SPOT										0.00	0	38,000,00
Total For FRS180										0.00	0	38,000,00
FRS182 On 27/09/2025 Spot Bond					0.00000	100.85562				0.00	0	
Total FRS182 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 FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	206.38762				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	149.09459				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	183.01309				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	67.51034				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.15059				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.17094				0.00	0	36,000,00
Total FRS199 SPOT										0.00	0	36,000,00
Total For FRS199										0.00	0	36,000,00
FRS199 On 12/08/2025 Spot Bond					0.00000	100.01654				0.00	0	38,000,00
Total FRS200 SPOT										0.00	0	38,000,00
Total For FRS200										0.00	0	38,000,00
FRS200 On 06/08/2025 Spot Bond					0.00000	101.31305				0.00	0	33,000,00
Total FRS201 SPOT										0.00	0	33,000,00
Total For FRS201										0.00	0	33,000,00
FRS201 On 14/10/2025 Spot Bond					0.00000	100.50843				0.00	0	24,000,00
Total FRS206 SPOT										0.00	0	24,000,00
Total For FRS206										0.00	0	24,000,00
FRS206 On 18/11/2024 Spot Bond					0.00000	99.98495				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 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	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.80468				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 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	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.18613				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 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	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.91726				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.46279				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.01838				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond					0.00000	105.07945				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	113.58196				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	104.33670				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.72523				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	76.40719				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.78818				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	115.57236				0.00	0	
Total FRS244 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 FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.70135				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS250 On 22/02/2024 Spot Bond					0.00000	102.49047				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.09879				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
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	110.92193				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	101.76817				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	101.21220				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.57426				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.86454				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	112.21454				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.87113				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 05/07/2022 Spot Bond					0.00000	108.67005				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	101.13125				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	103.85378				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.86585				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	99.98473				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS27(On 30/09/2024 Spot Bond					0.00000	101.09272				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27(On 21/09/2024 Spot Bond					0.00000	101.27750				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.64561				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28(On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28(On 30/09/2024 Spot Bond					0.00000	100.91940				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28(On 28/02/2031 Spot Bond			9.25000	9.25000	9.25000	106.02844				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28(On 28/02/2031 Spot Bond			9.25000	9.25000	9.25000	106.02844				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28(On 25/10/2026 Spot Bond					0.00000	100.31996				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28(On 13/11/2023 Spot Bond					0.00000	100.07030				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28(On 31/01/2030 Spot Bond			10.60400	10.60400	10.60400	94.11699				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29(On 03/03/2022 Spot Bond					0.00000	101.01340				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS29(On 12/02/2024 Spot Bond					0.00000	97.22865				0.00	0	
Total FRS291 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 FRS291									0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	91.11270			0.00	0	
Total FRS292 SPOT									0.00	0	
Total For FRS292									0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	95.93813			0.00	0	
Total FRS293 SPOT									0.00	0	
Total For FRS293									0.00	0	
FRS29 On 28/04/2022 Spot Bond					0.00000	100.29414			0.00	0	
Total FRS294 SPOT									0.00	0	
Total For FRS294									0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.34000	2.34000	2.34000	319.17572			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.07000	320.72431	2.07000	320.65038		2,732,400,000,000.00	1,320,000,000	660,000,000	
Total FRS37 SPOT								2,732,400,000,000.00	1,320,000,000	660,000,000	
Total For FRS37								2,732,400,000,000.00	1,320,000,000	660,000,000	
FRS43 On 07/12/2023 Spot Bond			2.08000	2.08000	2.08000	320.59560		0.00	0	0	
Total FRS43 SPOT								0.00	0	0	
Total For FRS43								0.00	0	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.20831		0.00	0	0	
Total FRS62 SPOT								0.00	0	0	
Total For FRS62								0.00	0	0	
FRS64 On 26/01/2042 Spot Bond			4.43000	111.30259	4.43000	111.26978		0.00	0	0	
Total FRS64 SPOT								0.00	0	0	
Total For FRS64								0.00	0	0	
FRS81 On 30/10/2042 Spot Bond			4.09500	75.10051	4.09500	118.03708		0.00	0	0	
Total FRS81 SPOT								0.00	0	0	
Total For FRS81								0.00	0	0	
FRS85 On 31/01/2025 Spot Bond			3.06000	3.06000	3.06000	154.19153		0.00	0	0	
Total FRS85 SPOT								0.00	0	0	
Total For FRS85								0.00	0	0	
FRS87 On 31/01/2025 Spot Bond			3.34000	3.34000	3.34000	152.97331		0.00	0	0	
Total FRS87 SPOT								0.00	0	0	
Total For FRS87								0.00	0	0	
FRS90 On 07/12/2023 Spot Bond			3.14000	3.14000	3.14000	314.85850		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.06000	6.06000	6.06000	105.29998				0.00	0	3,680,000,00
Total FRX23 SPOT										0.00	0	3,680,000,00
Total For FRX23										0.00	0	3,680,000,00
FRX24 On 10/12/2024 Spot Bond			7.07000	111.27010	7.07000	111.24887				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.57000	107.09894	7.57000	107.07697				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.85000	109.92420	7.85000	109.90095				0.00	0	4,351,70
Total FRX26 SPOT										0.00	0	4,351,70
Total For FRX26										0.00	0	4,351,70
FRX27 On 07/03/2027 Spot Bond			8.02000	113.47115	8.02000	113.44650				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.17000	110.24432	8.17000	110.21993				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.85500	105.50732	8.85500	105.48207				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.00500	102.93506	9.00500	102.91042				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.20500	112.59016	9.20500	112.56233				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.74500	79.48701	10.74500	79.46415				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.88920				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.15888				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.94285				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.94550				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.94367				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.94313				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.30402				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.32148				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.34435				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.35576				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.00138				0.00	480,000,000	240,000,000
Total GBL05 SPOT										0.00	480,000,000	240,000,000
Total For GBL05										0.00	480,000,000	240,000,000
GBL06 On 21/06/2024 Spot Bond					0.00000	101.25122				0.00	400,000,000	20,200,000,000
Total GBL06 SPOT										0.00	400,000,000	20,200,000,000
Total For GBL06										0.00	400,000,000	20,200,000,000
GH5A11 On 25/11/2022 Spot Bond					0.00000	101.34381				0.00	0	
Total GH5A11 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 GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.26292				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.22665				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.20120				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.68987				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.81500	114.84915	3.81500	114.81727				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.62756				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.48900	109.11259	6.48900	109.09345				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.04497				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.27141				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.76000	109.56811	6.76000	109.54810				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.43745				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.23394				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.98960				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.52069				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.11624				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.39941				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.71092				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.67078				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.15164				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.15539				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.09841				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.17330				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.65911				0.00	600,000,000	300,000,000
Total GRT36 SPOT										0.00	600,000,000	300,000,000
Total For GRT36										0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT38 On 31/03/2026 Spot Bond					0.00000	100.69488				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.25705				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.37848				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.54482				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.94023				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.65510				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.31745				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.69972				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.68138				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.87037				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.22448				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.00997				0.00	0	
Total H12T2 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 H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.86918				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.63360				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.10433				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.25168				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.45677				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.86297				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.16670				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.06208				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.74331				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.69742				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.68439				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.67000	317.46379	2.67000	317.38550				0.00	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 HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.03000	3.03000	3.03000	322.29504			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.14500	100.96160	10.14500	106.10164			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.56000	80.09202	4.56000	108.21492			0.00	0	10,000,000.00
Total HWAY33 SPOT									0.00	0	10,000,000.00
Total For HWAY33									0.00	0	10,000,000.00
HWAY3 On 31/07/2034 Spot Bond			10.84500	89.69077	10.84500	89.66461		10,194,300,000.00	940,000,000	4,118,800.00	
Total HWAY34 SPOT								10,194,300,000.00	940,000,000	4,118,800.00	
Total For HWAY34								10,194,300,000.00	940,000,000	4,118,800.00	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.63434	100.00000	9.61279			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.01500	88.21345	11.01500	88.18733			0.00	0	5,190,000.00
Total HWAY35 SPOT									0.00	0	5,190,000.00
Total For HWAY35									0.00	0	5,190,000.00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.63226	100.00000	9.61071			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	100.50518			0.00	0	15,000,000.00
Total HWF11 SPOT									0.00	0	15,000,000.00
Total For HWF11									0.00	0	15,000,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.35013			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.16262			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.48500	156.76756	2.49000	156.70733		276,779,841,925,000.00	513,794,705,000	546,606,484.00	
Total I2025 SPOT								276,779,841,925,000.00	513,794,705,000	546,606,484.00	
Total For I2025								276,779,841,925,000.00	513,794,705,000	546,606,484.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2029	On	31/03/2029	Spot Bond			3.34000	116.22150	3.34500	116.15292			379,825,598,244,000.00	413,121,436,600	331,375,403,50
Total I2029 SPOT												'9,825,598,244,000.00	413,121,436,600	331,375,403,50
Total For I2029												'9,825,598,244,000.00	413,121,436,600	331,375,403,50
I2033	On	28/02/2033	Spot Bond			3.78000	112.21741	3.78000	113.45369			411,062,715,944,000.00	373,297,014,800	347,789,622,80
Total I2033 SPOT												11,062,715,944,000.00	373,297,014,800	347,789,622,80
Total For I2033												11,062,715,944,000.00	373,297,014,800	347,789,622,80
I2038	On	31/01/2038	Spot Bond			3.82500	129.30890	3.83000	129.18958			390,722,522,940,000.00	102,149,679,200	324,402,306,90
Total I2038 SPOT												10,722,522,940,000.00	102,149,679,200	324,402,306,90
Total For I2038												10,722,522,940,000.00	102,149,679,200	324,402,306,90
I2046	On	31/03/2046	Spot Bond			3.83000	119.95522	3.83000	119.92188			421,913,138,572,000.00	110,160,088,400	373,756,644,10
Total I2046 SPOT												11,913,138,572,000.00	110,160,088,400	373,756,644,10
Total For I2046												11,913,138,572,000.00	110,160,088,400	373,756,644,10
I2050	On	31/12/2050	Spot Bond			3.84000	122.28226	3.83500	122.36399			672,590,648,064,000.00	175,153,814,600	340,444,451,10
Total I2050 SPOT												'2,590,648,064,000.00	175,153,814,600	340,444,451,10
Total For I2050												'2,590,648,064,000.00	175,153,814,600	340,444,451,10
IBG01	On	07/02/2025	Spot Bond					0.00000	100.14636			0.00	0	
Total IBG01 SPOT												0.00	0	
Total For IBG01												0.00	0	
IBG02	On	07/02/2027	Spot Bond					0.00000	100.15170			0.00	0	
Total IBG02 SPOT												0.00	0	
Total For IBG02												0.00	0	
IBL101	On	24/05/2022	Spot Bond			6.32500	6.32500	6.32500	102.82691			0.00	0	
Total IBL101 SPOT												0.00	0	
Total For IBL101												0.00	0	
IBL102	On	24/05/2022	Spot Bond					0.00000	100.12906			0.00	0	
Total IBL102 SPOT												0.00	0	
Total For IBL102												0.00	0	
IBL109	On	07/12/2023	Spot Bond			2.80000	316.76314	2.80000	316.68386			0.00	0	
Total IBL109 SPOT												0.00	0	
Total For IBL109												0.00	0	
IBL114	On	21/05/2022	Spot Bond					0.00000	99.94257			0.00	0	
Total IBL114 SPOT												0.00	0	
Total For IBL114												0.00	0	
IBL115	On	21/05/2023	Spot Bond					0.00000	100.41191			0.00	0	
Total IBL115 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 IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.19690				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.50558				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.14320				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.36376				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.01447				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.04803				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.52409				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.92335				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.41786				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.11626				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.05073				0.00	0	40,000,00
Total IBL138 SPOT										0.00	0	40,000,00
Total For IBL138										0.00	0	40,000,00
IBL141 On 20/02/2023 Spot Bond					0.00000	99.94503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.95231				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.90932				0.00	0	42,000,00
Total IBL145 SPOT										0.00	0	42,000,00
Total For IBL145										0.00	0	42,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.70055				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.89645				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.89209				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.94639				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.31501				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.13060				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.18318				0.00	400,000,000	200,000,00
Total IBL160 SPOT										0.00	400,000,000	200,000,00
Total For IBL160										0.00	400,000,000	200,000,00
IBL161 On 15/02/2023 Spot Bond					0.00000	100.04395				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL162 On 13/04/2024 Spot Bond					0.00000	100.55107				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.46771				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.02789				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.98588				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.50933				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.37863				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.88934				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	99.88561				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.93916				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.97214				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.51751				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.40586				0.00	0	
Total IBL193 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 IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.16995				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.14509				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.09997				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.05463				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.09147				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.91984				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.20019				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.14304				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.95245				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.08589				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.23360				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.26228				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.03000	105.94095	7.03000	105.92073				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.40000	105.76890	5.40000	105.75332				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.76260				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.68500	104.32819	8.68500	104.30369				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.96500	110.22942	9.96500	110.47993				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.28000	107.97179	9.28000	107.94489				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.67342				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.15661				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.70554				0.00	1,000,000,000	500,000,000
Total IDCG16 SPOT										0.00	1,000,000,000	500,000,000
Total For IDCG16										0.00	1,000,000,000	500,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.14483				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.92333				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/03/2024 Spot Bond					0.00000	99.84766				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.82354				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.66682				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.30682				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.96006				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.01000	103.41077	8.01000	103.38846				0.00	0	
Total IFC01 SPOT										0.00	0	
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	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.99269				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.93616				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.66981				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.35414				0.00	100,000,000	50,000,000
Total INLV07 SPOT										0.00	100,000,000	50,000,000
Total For INLV07										0.00	100,000,000	50,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	103.63047				0.00	0	
Total INLV08 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 INLV08									0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.41557			0.00	0	
Total INLV09 SPOT									0.00	0	
Total For INLV09									0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.57436			0.00	0	
Total INLV10 SPOT									0.00	0	
Total For INLV10									0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.91671			0.00	0	
Total INLV11 SPOT									0.00	0	
Total For INLV11									0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.87017			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.92083			0.00	0	
Total IPF21 SPOT									0.00	0	
Total For IPF21									0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.09457			0.00	0	
Total IPF22 SPOT									0.00	0	
Total For IPF22									0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.16270			0.00	0	12,000,00
Total IPF24 SPOT									0.00	0	12,000,00
Total For IPF24									0.00	0	12,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.43427			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.12898			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.13091			0.00	0	
Total IPF27 SPOT									0.00	0	
Total For IPF27									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.70837			0.00	0	
Total IPF30 SPOT									0.00	0	
Total For IPF30									0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.39585			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.68103				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.00439				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.08981				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.94983				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.05000	192.52849	5.05000	192.46865				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.34088				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.09820				0.00	100,000,000	50,000,000
Total IV046 SPOT										0.00	100,000,000	50,000,000
Total For IV046										0.00	100,000,000	50,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	105.08948				0.00	0	200,000,000
Total IV050 SPOT										0.00	0	200,000,000
Total For IV050										0.00	0	200,000,000
IV19A On 31/03/2028 Spot Bond			4.95000	193.58151	4.95000	193.52186			217,799,010,000.00		43,999,800	21,999,900
Total IV19A SPOT									217,799,010,000.00		43,999,800	21,999,900
Total For IV19A									217,799,010,000.00		43,999,800	21,999,900
IVC116 On 16/08/2022 Spot Bond					0.00000	100.01833				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC140 On 18/04/2024 Spot Bond					0.00000	100.82533				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.51518				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.50064				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.21400				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.49618				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.07011				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.98517				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.13629				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.76203				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.60789				0.00	0	
Total IVC178 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 IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.09208				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.11788				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.96122				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.18475	7.40000	101.16456				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.82485				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.81931				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.37418	7.23000	100.35492				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.02514				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	99.82951				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	103.51562	7.45000	103.49471				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.29695				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	105.27249	3.91012	105.27763				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.47340				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	99.98586				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.23117				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.92000	6.92000	6.92000	100.72365				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	101.08014				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.09103				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.70046				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.50000	4.50000	4.50000	99.87686				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			4.50000	4.50000	4.50000	99.79085				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ079 On 10/03/2022 Spot Bond			4.50000	4.50000	4.50000	99.70498				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.55000	4.55000	4.55000	99.61505				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.55000	4.55000	4.55000	99.35596				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.65000	4.65000	4.65000	99.07857				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.65000	4.65000	4.65000	98.99110				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										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	101.13443				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.70815				0.00	0	237,995,40
Total KAP012 SPOT										0.00	0	237,995,40
Total For KAP012										0.00	0	237,995,40
KAP013 On 24/05/2022 Spot Bond					0.00000	99.96212				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.39839				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.98840				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.44874				0.00	0	
Total KAP016 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 KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.43779				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.71324				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.32065				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.99751				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.00099				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.92902				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.76000	124.97396	8.76000	124.94438				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.82000	105.85302	6.82000	105.83352				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.59564				0.00	0	108,480,60
Total LGL07 SPOT										0.00	0	108,480,60
Total For LGL07										0.00	0	108,480,60
LGL08 On 28/02/2023 Spot Bond					0.00000	101.84066				0.00	100,000,000	50,000,00
Total LGL08 SPOT										0.00	100,000,000	50,000,00
Total For LGL08										0.00	100,000,000	50,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	103.40492				0.00	360,000,000	230,960,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total LGL09 SPOT									0.00	360,000,000	230,960,30
Total For LGL09									0.00	360,000,000	230,960,30
LGL10 On 08/10/2025 Spot Bond					0.00000	100.38450			0.00	0	107,455,50
Total LGL10 SPOT									0.00	0	107,455,50
Total For LGL10									0.00	0	107,455,50
LGL11 On 09/09/2026 Spot Bond					0.00000	102.15392			0.00	0	
Total LGL11 SPOT									0.00	0	
Total For LGL11									0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.72134			0.00	0	
Total LRFA3 SPOT									0.00	0	
Total For LRFA3									0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.93989			0.00	0	
Total LRFB3 SPOT									0.00	0	
Total For LRFB3									0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.93827			0.00	0	
Total LRFC3 SPOT									0.00	0	
Total For LRFC3									0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.08215			0.00	0	
Total MBF063 SPOT									0.00	0	
Total For MBF063									0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.85507			0.00	0	
Total MBF065 SPOT									0.00	0	
Total For MBF065									0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.03297			0.00	0	
Total MBF068 SPOT									0.00	0	
Total For MBF068									0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	101.03424			0.00	0	
Total MBF069 SPOT									0.00	0	
Total For MBF069									0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.37011			0.00	0	
Total MBF070 SPOT									0.00	0	
Total For MBF070									0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.81420			0.00	0	
Total MBF071 SPOT									0.00	0	
Total For MBF071									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP03 On 02/11/2022 Spot Bond					0.00000	100.57641				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	99.91523				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.24948				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.04803				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	99.86973				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	99.84807				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.66840				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.68231				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.09492				0.00	40,000,000	20,000,00
Total MBP050 SPOT										0.00	40,000,000	20,000,00
Total For MBP050										0.00	40,000,000	20,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.34722				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.65871				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.01000	8.01000	8.01000	109.99080				0.00	0	
Total MMIG04 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 MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.33900	102.32024	6.33900	102.30300				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.76549				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.90845				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.91210				0.00	40,000,000	20,000,00
Total MML01 SPOT										0.00	40,000,000	20,000,00
Total For MML01										0.00	40,000,000	20,000,00
MML02 On 10/12/2026 Spot Bond			8.66000	104.19848	8.66000	104.17422			308,296,000,000.00		35,600,000	8,900,00
Total MML02 SPOT									308,296,000,000.00		35,600,000	8,900,00
Total For MML02									308,296,000,000.00		35,600,000	8,900,00
MML03 On 15/03/2028 Spot Bond					0.00000	102.44183				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.91000	97.52225	8.91000	98.63766				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.17101				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.08491				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.02193				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.80977				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.10079				0.00	0	300,645,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN13 SPOT										0.00	0	300,645,70
Total For MTN13										0.00	0	300,645,70
MTN14 On 10/05/2022 Spot Bond					0.00000	100.13543				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.11475				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	101.08314				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.55201				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.64781				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.09101				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.99709				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.61094				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.29931				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.60500	99.34758	8.60500	99.32446				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.32228				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN25 On 29/06/2024 Spot Bond					0.00000	101.14694				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.04110				0.00	0	689,074,10
Total MTN26 SPOT										0.00	0	689,074,10
Total For MTN26										0.00	0	689,074,10
MTN27 On 29/06/2028 Spot Bond					0.00000	101.80569				0.00	0	1,331,378,20
Total MTN27 SPOT										0.00	0	1,331,378,20
Total For MTN27										0.00	0	1,331,378,20
MTN28 On 15/03/2025 Spot Bond					0.00000	100.93113				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.40733				0.00	0	1,611,159,60
Total MTN29 SPOT										0.00	0	1,611,159,60
Total For MTN29										0.00	0	1,611,159,60
MTN30 On 15/09/2028 Spot Bond					0.00000	102.00391				0.00	0	959,138,90
Total MTN30 SPOT										0.00	0	959,138,90
Total For MTN30										0.00	0	959,138,90
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.64732				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	99.92140				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	99.91602				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	99.91594				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR On 22/11/2024 Spot Bond					0.00000	99.91727				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.35795				0.00	0	
Total N6D26 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 N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.94953				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.22271				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.50825				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.82563				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.06197				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.26271				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.44719				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.68500	103.19115	6.68500	103.17240				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.91000	104.75002	6.91000	104.73037				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.54000	103.93677	9.54000	103.91001				0.00	0	600,000,00
Total NAM04 SPOT										0.00	0	600,000,00
Total For NAM04										0.00	0	600,000,00
NBG01 On 29/04/2022 Spot Bond					0.00000	100.34306				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.44979				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.25138				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.34008				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.28134				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.24853				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.99103				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.47500	110.31578	6.47500	110.29636				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.31700	105.75282	7.31700	105.73183				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.14000	109.52757	8.14000	109.50356				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.30500	102.98763	6.30500	102.97014				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.25500	113.48355	7.25500	113.46134				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.48500	109.97855	8.48500	109.95331				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK22/On 19/11/2022 Spot Bond			5.66000	105.70232	5.66000	105.68603				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			7.20800	113.90838	7.20800	113.88610				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			8.18000	115.15831	8.18000	115.13281				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25/On 17/02/2023 Spot Bond			5.98000	5.98000	5.98000	104.47817			6,204,070,600,000.00		1,037,470,000	1,037,470,00
Total NBK25A SPOT									6,204,070,600,000.00		1,037,470,000	1,037,470,00
Total For NBK25A									6,204,070,600,000.00		1,037,470,000	1,037,470,00
NBK25I On 12/02/2025 Spot Bond					0.00000	101.97395				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	46.47191	100.00000	46.36793				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.76279				0.00	600,000,000	300,000,00
Total NBK26B SPOT										0.00	600,000,000	300,000,00
Total For NBK26B										0.00	600,000,000	300,000,00
NBK27/On 10/05/2026 Spot Bond			7.86000	114.68688	7.86000	114.66246				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.97100	105.98923	5.97100	105.97201				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			7.68500	110.95602	7.68500	110.93290				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			6.50000	105.69048	6.50000	105.67211				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/On 09/11/2023 Spot Bond			6.03000	108.05595	6.03000	108.03822				0.00	0	
Total NBK31A 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 NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.96588				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.45481				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.81861				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.33500	10.33500	10.33500	76.73026				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.92661				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	99.95664				0.00	0	32,000,00
Total NBK42B SPOT										0.00	0	32,000,00
Total For NBK42B										0.00	0	32,000,00
NBK43I On 20/02/2024 Spot Bond					0.00000	101.32442				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.52858				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.95849				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.28044				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.77267				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.97104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK511 On 21/02/2022 Spot Bond					0.00000	99.94711				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK521 On 21/02/2024 Spot Bond					0.00000	100.50583				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK531 On 21/02/2026 Spot Bond					0.00000	100.46185				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK541 On 21/02/2029 Spot Bond					0.00000	100.57784				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.37939				0.00	0	100,000,00
Total NBKB55 SPOT										0.00	0	100,000,00
Total For NBKB55										0.00	0	100,000,00
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.22989				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.35723				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.68800				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.31104				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.53436				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.34630				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.44632				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.41981				0.00	400,000,000	200,000,000
Total NBKB64 SPOT										0.00	400,000,000	200,000,000
Total For NBKB64										0.00	400,000,000	200,000,000
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.93346				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			9.50500	106.56636	9.50500	106.53902				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.92542				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.54000	106.11563	9.54000	106.08831				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.93346				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.94619				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.96227				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.09389				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.09389				0.00	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 NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.51294				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.50977				0.00	320,000,000	160,000,000
Total NGL02 SPOT										0.00	320,000,000	160,000,000
Total For NGL02										0.00	320,000,000	160,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.76830				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.71772				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.16180				0.00	220,000,000	110,000,000
Total NGL05 SPOT										0.00	220,000,000	110,000,000
Total For NGL05										0.00	220,000,000	110,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.34618				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.70758				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.43688				0.00	0	25,000,000
Total NGL08 SPOT										0.00	0	25,000,000
Total For NGL08										0.00	0	25,000,000
NGL09 On 19/06/2026 Spot Bond					0.00000	102.07988				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.86428				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.53037				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.39162				0.00	52,000,000	13,000,00
Total NGLT1B SPOT										0.00	52,000,000	13,000,00
Total For NGLT1B										0.00	52,000,000	13,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	104.59290				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.76474				0.00	4,000,000	1,000,00
Total NGT104 SPOT										0.00	4,000,000	1,000,00
Total For NGT104										0.00	4,000,000	1,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	102.84850				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	102.88441				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.20491				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.60104				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.28230				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.14973				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.34028				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.97836				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.84088				0.00	0	
Total NHM009 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 NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.50434				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.37382				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.28330				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.93765				0.00	0	1,001,789,90
Total NHM016 SPOT										0.00	0	1,001,789,90
Total For NHM016										0.00	0	1,001,789,90
NHM01 On 25/05/2023 Spot Bond					0.00000	102.48945				0.00	0	909,206,60
Total NHM018 SPOT										0.00	0	909,206,60
Total For NHM018										0.00	0	909,206,60
NHM01 On 25/05/2024 Spot Bond					0.00000	100.13302				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.08293				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	99.75655				0.00	0	493,781,50
Total NHM021 SPOT										0.00	0	493,781,50
Total For NHM021										0.00	0	493,781,50
NI202 On 07/12/2033 Spot Bond			4.77500	4.77500	4.77500	225.14647				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	207.72050				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.24500	3.24500	3.24500	153.38536				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.64000	3.64000	3.64000	113.94721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			4.58000	4.58000	4.58000	117.37870				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.35000	3.35000	3.35000	152.93002				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	204.69361	3.45000	204.63879				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	153.79871				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	211.83540				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.45000	210.19976	3.45000	210.14348				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.69500	115.71746	4.69500	115.68250				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.70678				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.85725				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.65313				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN02 On 24/07/2023 Spot Bond					0.00000	137.14044				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.37294				0.00	0	37,000,00
Total NN022 SPOT										0.00	0	37,000,00
Total For NN022										0.00	0	37,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	100.46001				0.00	0	35,000,00
Total NN023 SPOT										0.00	0	35,000,00
Total For NN023										0.00	0	35,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	101.23660				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.90540				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.54226				0.00	0	343,000,00
Total NN034 SPOT										0.00	0	343,000,00
Total For NN034										0.00	0	343,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	101.25064				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	138.50951				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.00070				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.91999				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.56984				0.00	0	36,000,00
Total NN040 SPOT										0.00	0	36,000,00
Total For NN040										0.00	0	36,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	169.50347				0.00	0	
Total NN043 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 NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.02459				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	169.25845				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	166.29607				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.02610				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	143.30523				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.50765				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	93.40163				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.96221				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.08015				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.46096				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.79300				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.14135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.70588				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	99.98462				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.96519				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.93888				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.01396				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.96519				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.50305				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.67230				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.50751				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.29070				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	100.01809				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 24/06/2025 Spot Bond					0.00000	123.64000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	118.29000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	125.87000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	124.19000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	123.44911				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	123.85565				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	92.75422				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	109.34596				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	123.85565				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	95.02469				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	97.79704				0.00	0	
Total NNF046 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 NNF046										0.00	0	
NNF046 On 05/05/2022 Spot Bond					0.00000	100.13799				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF048 On 22/02/2022 Spot Bond					0.00000	96.03788				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF052 On 22/03/2022 Spot Bond					0.00000	100.78624				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF057 On 22/03/2022 Spot Bond					0.00000	100.77998				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF058 On 22/03/2022 Spot Bond					0.00000	100.77998				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF059 On 12/09/2024 Spot Bond					0.00000	101.67627				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF060 On 28/03/2022 Spot Bond					0.00000	100.70376				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF060 On 31/10/2022 Spot Bond					0.00000	101.69997				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 17/02/2022 Spot Bond					0.00000	101.22322				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF068 On 18/02/2022 Spot Bond					0.00000	101.21741				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF069 On 22/02/2022 Spot Bond					0.00000	101.21562				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF070 On 22/02/2022 Spot Bond					0.00000	101.21562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF071 On 23/02/2022 Spot Bond					0.00000	101.20164				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF072 On 22/02/2022 Spot Bond					0.00000	101.21562				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF073 On 26/05/2022 Spot Bond					0.00000	99.83402				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF074 On 28/02/2022 Spot Bond					0.00000	101.15080				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF075 On 28/02/2022 Spot Bond					0.00000	101.15080				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NNF076 On 29/04/2022 Spot Bond					0.00000	100.24955				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF077 On 29/07/2022 Spot Bond					0.00000	100.23801				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF078 On 28/04/2022 Spot Bond					0.00000	100.29359				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	128.94490				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.15736				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	99.92225				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2' On 22/05/2023 Spot Bond					0.00000	99.92220				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2' On 22/05/2053 Spot Bond					0.00000	101.26989				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	99.93543				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	109.91615				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	99.91685				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2' On 22/05/2022 Spot Bond					0.00000	99.92010				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1B2' On 22/05/2052 Spot Bond					0.00000	99.92927				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	111.85261				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D' On 22/05/2052 Spot Bond					0.00000	99.92723				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02' On 31/10/2022 Spot Bond			6.91000	107.26705	6.91000	107.24693				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			3.01000	201.96651	3.01000	201.91483				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02' On 30/11/2028 Spot Bond			10.06000	113.23477	10.06000	113.20424				0.00	0	424,161,10
Total NRA028 SPOT										0.00	0	424,161,10

Contract 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 NRA028										0.00	0	424,161,10
NRA028 On 30/11/2028 Spot Bond			100.00000	14.99915	100.00000	14.96578				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	100.89021				0.00	0	7,000,00
Total NTC21 SPOT										0.00	0	7,000,00
Total For NTC21										0.00	0	7,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.30822				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.34861				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.93420				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.94674				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.81185				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	101.07115				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.11678				0.00	0	19,100,000,00
Total NTC32 SPOT										0.00	0	19,100,000,00
Total For NTC32										0.00	0	19,100,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.25772				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.89331				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.74218				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.27000	104.63872	6.27000	104.62084				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.25000	114.65225	7.25000	114.62970				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.49500	107.12829	6.49500	107.10938				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.21500	114.43353	8.21500	114.40809		13,144,000,000,000.00		1,600,000,000	1,070,000,00	
Total OML10 SPOT								13,144,000,000,000.00		1,600,000,000	1,070,000,00	
Total For OML10								13,144,000,000,000.00		1,600,000,000	1,070,000,00	
OML11 On 11/06/2024 Spot Bond					0.00000	100.90755				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.67277				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.85271				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.26645				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.30360				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.97819				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PEP04 On 05/05/2026 Spot Bond					0.00000	100.59284				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.25011				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.27198				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.58985				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	99.93824				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	99.93069				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	99.92961				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	99.92854				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.73500	112.66506	7.76000	112.53552			120,561,181,168,000.00	3,506,213,468,800	2,426,137,921,500	
Total R186 SPOT									20,561,181,168,000.00	506,213,468,800	426,137,921,500	
Total For R186									20,561,181,168,000.00	506,213,468,800	426,137,921,500	
R197 On 07/12/2023 Spot Bond			1.73000	322.59151	1.73000	322.52017			44,381,510,306,000.00	25,654,052,200	25,467,105,900	
Total R197 SPOT									14,381,510,306,000.00	25,654,052,200	25,467,105,900	
Total For R197									14,381,510,306,000.00	25,654,052,200	25,467,105,900	
R202 On 07/12/2033 Spot Bond			3.77000	247.58280	3.77500	247.39671			320,665,548,242,000.00	85,057,174,600	257,553,247,000	
Total R202 SPOT									20,665,548,242,000.00	85,057,174,600	257,553,247,000	
Total For R202									20,665,548,242,000.00	85,057,174,600	257,553,247,000	
R203 On 28/02/2023 Spot Bond			5.27500	102.23327	5.31000	106.05214			604,104,620,577,500.00	683,242,582,100	543,606,563,700	
Total R203 SPOT									14,104,620,577,500.00	683,242,582,100	543,606,563,700	

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 R2023									14,104,620,577,500.00	683,242,582,100	543,606,563,70
R2030 On 31/01/2030 Spot Bond			9.16000	93.93931	9.19500	93.72972			874,761,638,168,000.00	1,025,628,999,800	1,503,655,104,30
Total R2030 SPOT									4,761,638,168,000.00	025,628,999,800	503,655,104,30
Total For R2030									4,761,638,168,000.00	025,628,999,800	503,655,104,30
R2032 On 31/03/2032 Spot Bond			9.59000	94.62460	9.62500	94.38996			865,255,760,089,000.00	1,550,078,807,100	868,076,673,80
Total R2032 SPOT									5,255,760,089,000.00	550,078,807,100	368,076,673,80
Total For R2032									5,255,760,089,000.00	550,078,807,100	368,076,673,80
R2035 On 28/02/2035 Spot Bond			9.98500	91.76826	10.05000	95.72815			803,583,452,441,000.00	2,083,483,570,600	1,394,748,010,40
Total R2035 SPOT									13,583,452,441,000.00	083,483,570,600	394,748,010,40
Total For R2035									13,583,452,441,000.00	083,483,570,600	394,748,010,40
R2037 On 31/01/2037 Spot Bond			10.16000	87.78794	10.22000	87.35178			204,316,735,336,000.00	1,201,212,277,100	1,018,672,511,60
Total R2037 SPOT									14,316,735,336,000.00	201,212,277,100	018,672,511,60
Total For R2037									14,316,735,336,000.00	201,212,277,100	018,672,511,60
R2040 On 31/01/2040 Spot Bond			10.29000	89.97094	10.35000	89.50067			963,651,144,528,000.00	1,259,830,043,200	1,111,405,222,80
Total R2040 SPOT									13,651,144,528,000.00	259,830,043,200	111,405,222,80
Total For R2040									13,651,144,528,000.00	259,830,043,200	111,405,222,80
R2044 On 31/01/2044 Spot Bond			10.36000	86.57745	10.40500	86.21156			145,186,481,584,000.00	979,265,104,400	1,349,963,400,00
Total R2044 SPOT									15,186,481,584,000.00	979,265,104,400	349,963,400,00
Total For R2044									15,186,481,584,000.00	979,265,104,400	349,963,400,00
R2048 On 28/02/2048 Spot Bond			10.29000	85.89737	10.33500	89.87968			959,577,060,886,000.00	3,203,068,713,400	1,600,036,674,00
Total R2048 SPOT									19,577,060,886,000.00	203,068,713,400	500,036,674,00
Total For R2048									19,577,060,886,000.00	203,068,713,400	500,036,674,00
R209 On 31/03/2036 Spot Bond			9.97000	74.54779	10.02500	74.20072			708,783,394,328,000.00	371,994,322,400	680,243,332,80
Total R209 SPOT									18,783,394,328,000.00	371,994,322,400	580,243,332,80
Total For R209									18,783,394,328,000.00	371,994,322,400	580,243,332,80
R210 On 31/03/2028 Spot Bond			2.92000	216.45896	2.95000	216.04409			500,419,888,080,000.00	171,376,674,000	189,079,993,80
Total R210 SPOT									10,419,888,080,000.00	171,376,674,000	189,079,993,80
Total For R210									10,419,888,080,000.00	171,376,674,000	189,079,993,80
R213 On 28/02/2031 Spot Bond			9.43000	85.25824	9.46500	88.53753			535,115,561,275,000.00	905,102,392,500	862,228,737,10
Total R213 SPOT									35,115,561,275,000.00	905,102,392,500	362,228,737,10
Total For R213									35,115,561,275,000.00	905,102,392,500	362,228,737,10
R214 On 28/02/2041 Spot Bond			10.29000	68.45151	10.35000	71.30117			589,745,086,608,000.00	1,515,038,395,200	881,438,000,00
Total R214 SPOT									19,745,086,608,000.00	515,038,395,200	381,438,000,00
Total For R214									19,745,086,608,000.00	515,038,395,200	381,438,000,00
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.76569			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.45575				0.00	1,000,000,000	500,000,000
Total RDFB12 SPOT										0.00	1,000,000,000	500,000,000
Total For RDFB12										0.00	1,000,000,000	500,000,000
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.07987				0.00	200,000,000	116,000,000
Total RDFB14 SPOT										0.00	200,000,000	116,000,000
Total For RDFB14										0.00	200,000,000	116,000,000
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.24387				0.00	0	0
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.56248				0.00	0	0
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.24387				0.00	0	0
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.82377				0.00	0	0
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.83134				0.00	0	0
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.87011				0.00	0	0
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.73858				0.00	0	0
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.90392				0.00	0	0
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.70055				0.00	0	0
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.30642				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.31239				0.00	40,000,000	20,000,000
Total RDFB27 SPOT										0.00	40,000,000	20,000,000
Total For RDFB27										0.00	40,000,000	20,000,000
RED13 On 13/05/2026 Spot Bond					0.00000	100.02895				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.98490				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.18102				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	101.83767				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.00020				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.43946				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.76415				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.80087				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.83979				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.06996				0.00	430,000,000	215,000,000
Total RED705 SPOT										0.00	430,000,000	215,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED705										0.00	430,000,000	215,000,000
RES40 On 13/10/2022 Spot Bond					0.00000	100.52883				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.21397				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.38128				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.51041				0.00	600,000,000	300,000,000
Total RES50 SPOT										0.00	600,000,000	300,000,000
Total For RES50										0.00	600,000,000	300,000,000
RES52 On 07/05/2024 Spot Bond					0.00000	100.20429				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.92031				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	106.07185	6.96000	106.05191				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.72000	95.14644	11.72000	95.11669				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.76500	100.97522	10.76500	100.94613				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.23769				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.87500	100.52068	9.87500	100.49407				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.47000	104.23354	5.47000	104.21816				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.22462				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.23551				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.96000	110.00753	7.96000	109.98382			19,104,000,000.00		2,400,000	600,00
Total SBS20 SPOT									19,104,000,000.00		2,400,000	600,00
Total For SBS20									19,104,000,000.00		2,400,000	600,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.53431				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.95500	105.79481	6.95500	105.77516				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.97000	102.72352	7.97000	102.70134				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.26500	108.23588	8.26500	108.21180				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.22000	110.89955	7.22000	110.87782				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.43000	104.81324	7.43000	104.79212				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS39 On 29/01/2030 Spot Bond			9.21500	103.27162	9.21500	103.24593				0.00	0	600,000,00
Total SBS39 SPOT										0.00	0	600,000,00
Total For SBS39										0.00	0	600,000,00
SBS41 On 12/11/2022 Spot Bond			5.72000	105.68530	5.72000	105.66884			11,440,000,000.00		2,000,000	500,00
Total SBS41 SPOT									11,440,000,000.00		2,000,000	500,00
Total For SBS41									11,440,000,000.00		2,000,000	500,00
SBS42 On 12/11/2025 Spot Bond			7.75000	112.06239	7.75000	112.03885				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.34500	113.99394	8.34500	113.96820				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.04500	104.45586	6.04500	104.43869				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.83311				0.00	0	200,000,00
Total SBS47 SPOT										0.00	0	200,000,00
Total For SBS47										0.00	0	200,000,00
SBS51 On 31/01/2024 Spot Bond			6.92000	6.92000	6.92000	105.58508				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.35745				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.75136				0.00	400,000,000	2,700,000,00
Total SBS53 SPOT										0.00	400,000,000	2,700,000,00
Total For SBS53										0.00	400,000,000	2,700,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	101.32162				0.00	1,160,000,000	804,000,00
Total SBS55 SPOT										0.00	1,160,000,000	804,000,00
Total For SBS55										0.00	1,160,000,000	804,000,00
SBS56 On 12/06/2022 Spot Bond			4.79500	102.93345	4.79500	102.92013				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.18430				0.00	0	
Total SBS57 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 SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.47506				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.72976				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.74844				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.08222				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.26838				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.69187				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.86678				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.63362				0.00	0	100,000,00
Total SBS67 SPOT										0.00	0	100,000,00
Total For SBS67										0.00	0	100,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.06937				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.18076				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.14183				0.00	0	300,000,00
Total SBS70 SPOT										0.00	0	300,000,00
Total For SBS70										0.00	0	300,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	100.11382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.84885				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.13000	320.39627	2.13000	320.32192				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.81500	4.81500	4.81500	224.30732				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.94685				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.94508				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.67245				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.30195				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.53665				0.00	37,600,000	9,400,000
Total SBT103 SPOT										0.00	37,600,000	9,400,000
Total For SBT103										0.00	37,600,000	9,400,000
SBT104 On 30/09/2025 Spot Bond					0.00000	105.02602				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.22842				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT201 On 13/02/2023 Spot Bond					0.00000	101.77130				0.00	100,000,000	73,000,000
Total SBT201 SPOT										0.00	100,000,000	73,000,000
Total For SBT201										0.00	100,000,000	73,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	102.60861				0.00	100,000,000	50,000,000
Total SBT202 SPOT										0.00	100,000,000	50,000,000
Total For SBT202										0.00	100,000,000	50,000,000
SBT203 On 03/12/2023 Spot Bond			6.68000	108.34430	6.68000	108.32474				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	101.09024				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SBT206 On 31/01/2025 Spot Bond					0.00000	101.01998				0.00	100,000,000	50,000,000
Total SBT206 SPOT										0.00	100,000,000	50,000,000
Total For SBT206										0.00	100,000,000	50,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	107.08489				0.00	1,100,000,000	1,083,000,000
Total SBT207 SPOT										0.00	1,100,000,000	1,083,000,000
Total For SBT207										0.00	1,100,000,000	1,083,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.69056				0.00	0	0
Total SBT208 SPOT										0.00	0	0
Total For SBT208										0.00	0	0
SBT209 On 29/06/2026 Spot Bond					0.00000	100.94312				0.00	100,000,000	50,000,000
Total SBT209 SPOT										0.00	100,000,000	50,000,000
Total For SBT209										0.00	100,000,000	50,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	100.41491				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SLI5 On 16/08/2026 Spot Bond					0.00000	100.01461				0.00	0	0
Total SLI5 SPOT										0.00	0	0
Total For SLI5										0.00	0	0
SLI6 On 16/08/2028 Spot Bond					0.00000	100.01512				0.00	0	129,024,400
Total SLI6 SPOT										0.00	0	129,024,400
Total For SLI6										0.00	0	129,024,400
SLI7 On 16/08/2028 Spot Bond			8.75500	98.41249	8.75500	98.38920				0.00	0	0
Total SLI7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.03042				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.10116				0.00	0	10,000,00
Total SLRA5 SPOT										0.00	0	10,000,00
Total For SLRA5										0.00	0	10,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.03151				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.03121				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.03340				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.03074				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.03341				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.03284				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.03666				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.03183				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.03449				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.03419				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.00500	109.30952	7.00500	109.28884				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.06432				0.00	0	146,754,00
Total SNT04 SPOT										0.00	0	146,754,00
Total For SNT04										0.00	0	146,754,00
SNT05 On 30/11/2025 Spot Bond					0.00000	101.26229				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.10536				0.00	0	100,000,00
Total SOLB01 SPOT										0.00	0	100,000,00
Total For SOLB01										0.00	0	100,000,00
SPDA1 On 21/08/2022 Spot Bond					0.00000	99.93968				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.24017				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	99.94486				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	99.94356				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.83057				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.93808				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.87089				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG007 On 18/06/2024 Spot Bond					0.00000	101.09384				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG008 On 15/10/2022 Spot Bond					0.00000	100.77988				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG009 On 15/10/2024 Spot Bond					0.00000	100.61942				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	101.29283				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.21728				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.72380				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.41500	3.41500	3.41500	152.64895				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.73500	112.66506	7.73500	112.64157				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.95500	87.87934	8.95500	91.34877				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	99.02176				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.51295				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.71000	108.16676	6.71000	108.14714				0.00	0	
Total SSN041 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 SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.73000	115.20694	4.73000	115.17204				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.92462				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.28908				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.07396				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.76000	2.76000	2.76000	316.89953				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.30046				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.22119				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	100.55052				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.29000	3.29000	3.29000	153.19002				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.73000	4.73000	4.73000	115.17204				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.18500	4.18500	4.18500	109.99530				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.13000	4.13000	4.13000	202.41297				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.26771				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.24364				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	101.18446				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	101.00812				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.98367				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	102.52869				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.27033				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.92068				0.00	0	38,000,00
Total SSN077 SPOT										0.00	0	38,000,00
Total For SSN077										0.00	0	38,000,00
SSN077 On 13/07/2023 Spot Bond					0.00000	100.52538				0.00	0	23,000,00
Total SSN078 SPOT										0.00	0	23,000,00
Total For SSN078										0.00	0	23,000,00
SSN078 On 27/08/2024 Spot Bond					0.00000	99.82082				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 12/09/2025 Spot Bond					0.00000	101.10702				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.16816				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.65000	4.65000	4.65000	227.79311				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.84234				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.42376				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	101.05918				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.38118				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.15987				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.86000	90.30159	9.86000	90.27759				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.09415				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.28000	97.22229	4.28000	200.75200				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.83000	93.34844	4.83000	223.99364				0.00	0	
Total SSN105 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 SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.10901				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	100.94566				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2022 Spot Bond					0.00000	100.82494				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.99662				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	96.16450				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.75947				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.50585				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.40211				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.39831				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.29399				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.22429				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.18586				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 18/02/2022 Spot Bond					0.00000	101.20494				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN143 On 18/02/2022 Spot Bond					0.00000	101.19247				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN144 On 28/02/2022 Spot Bond					0.00000	101.13403				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN145 On 09/12/2022 Spot Bond					0.00000	101.16514				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN146 On 15/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN147 SPOT										0.00	0	
Total For SSN147										0.00	0	
SSN147 On 03/05/2022 Spot Bond					0.00000	100.24234				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN148 On 09/05/2022 Spot Bond					0.00000	100.13187				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.14911				0.00	100,000,000	50,000,000
Total SST201 SPOT										0.00	100,000,000	50,000,000
Total For SST201										0.00	100,000,000	50,000,000
SZ25 On 30/09/2025 Spot Bond			8.23000	105.83517	8.23000	105.81172				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	99.94961				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	99.94451				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A12 On 21/02/2024 Spot Bond					0.00000	99.94472				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	99.94184				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.94294				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	99.94227	7.21000	99.92304				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	99.87522	7.72000	99.83366				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	21,000,000,0€
Total TC001 SPOT										0.00	0	21,000,000,0€
Total For TC001										0.00	0	21,000,000,0€
TC002 On 15/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	24,100,000,0€
Total TC002 SPOT										0.00	0	24,100,000,0€
Total For TC002										0.00	0	24,100,000,0€
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.92050				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.87615				0.00	500,000,000	500,000,0€
Total TFS148 SPOT										0.00	500,000,000	500,000,0€
Total For TFS148										0.00	500,000,000	500,000,0€
TFS154 On 06/07/2023 Spot Bond					0.00000	101.15333				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.48481				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.67289				0.00	0	
Total TFS157 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 TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.80132				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.38073				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	99.92615				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.53392				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.52020				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.97621				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.31290				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.50982				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.64054				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.67524				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.87470				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	101.07441				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.93476				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.35779				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.89124				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.94250				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.94487				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	99.93754				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.08565				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.12356				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	99.93248				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.15453				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond					0.00000	99.93507				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.44564				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.08811				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	99.91223				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.04897				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.17105				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	99.93224	8.49000	99.90966				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.06137				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.94151				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	99.94421				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.94184				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	99.95372	5.76000	99.93830				0.00	0	
Total TH16A9 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 TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	99.93946				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	99.93559				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	99.93537				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	99.93612				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	99.93096				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	99.93236				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	99.91304				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	99.90395				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	99.90930				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	99.93692				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	99.93856				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	99.93299				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.93550				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.91295				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.91697				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	99.94615				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	99.94962				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	101.01871				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.41000	105.51793	6.41000	105.49955				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.01000	110.26923	7.01000	110.24824				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.49414				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.55189				0.00	0	36,000,00
Total TL27 SPOT										0.00	0	36,000,00
Total For TL27										0.00	0	36,000,00
TL28 On 24/04/2025 Spot Bond			8.23000	105.84640	8.23000	105.82296				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	100.86853			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.91272			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.43915			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.12777			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.01000	109.09795	7.01000	109.07718		13,459,200,000,000.00	1,920,000,000	1,115,500,000	
Total TN23 SPOT								13,459,200,000,000.00	1,920,000,000	1,115,500,000	
Total For TN23								13,459,200,000,000.00	1,920,000,000	1,115,500,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	35.87565	100.00000	35.79537		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.52000	102.88962	8.52000	102.86630		27,434,400,000,000.00	3,220,000,000	1,619,032,200	
Total TN25 SPOT								27,434,400,000,000.00	3,220,000,000	1,619,032,200	
Total For TN25								27,434,400,000,000.00	3,220,000,000	1,619,032,200	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.76418	100.00000	14.73169		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.66000	99.04667	9.66000	99.02086		31,878,000,000,000.00	3,300,000,000	20,057,736,000	
Total TN27 SPOT								31,878,000,000,000.00	3,300,000,000	20,057,736,000	
Total For TN27								31,878,000,000,000.00	3,300,000,000	20,057,736,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.90596	100.00000	11.87932		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN29 On 07/02/2029 Spot Bond			10.12500	100.94207	10.12500	100.94054		0.00	0	0	
Total TN29 SPOT								0.00	0	0	
Total For TN29								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			10.78500	102.20414	10.78500	102.17464		25,884,000,000,000.00	2,400,000,000	1,200,000,000	
Total TN30 SPOT								25,884,000,000,000.00	2,400,000,000	1,200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN30									15,884,000,000,000.00	2,400,000,000	1,200,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.16614	8.00000	119.14046			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			11.25700	100.91069	11.25700	100.90899			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.55000	97.79611	11.55000	97.76594		16,632,000,000,000.00		1,440,000,000	720,000,000
Total TN40 SPOT								16,632,000,000,000.00		1,440,000,000	720,000,000
Total For TN40								16,632,000,000,000.00		1,440,000,000	720,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.87021	10.75000	103.84033			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.14992			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.16464			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.11000	100.32844	5.11000	102.34760			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.84976			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.13573			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.85927			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.19221			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.82925	7.61000	101.21796			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.73231				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.99843				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.47114				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.42000	104.22147	6.42000	104.20328				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.00880				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.02630				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.54111				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.48347				0.00	0	2,000,00
Total TRA4A2 SPOT										0.00	0	2,000,00
Total For TRA4A2										0.00	0	2,000,00
TRA4A On 13/04/2024 Spot Bond					0.00000	100.50988				0.00	0	6,000,00
Total TRA4A3 SPOT										0.00	0	6,000,00
Total For TRA4A3										0.00	0	6,000,00
TRA4A On 13/04/2024 Spot Bond			6.71000	108.18291	6.71000	108.16330				0.00	0	6,000,00
Total TRA4A4 SPOT										0.00	0	6,000,00
Total For TRA4A4										0.00	0	6,000,00
TRA4A On 13/04/2022 Spot Bond					0.00000	100.48347				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond					0.00000	100.50988				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.01218	8.62000	102.98830				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.47707				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.24009				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.97338				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.24881				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.23830				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.67276				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	99.70159				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	99.62763				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	98.89846				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	97.05089				0.00	0	
Total TSP260 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 TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	94.22621				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	93.99749				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.86416				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.36798				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.03476				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	101.03685				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.98918				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.86144				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.77412				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.45829				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.37387				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.28945				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.21508				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.17709				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.06000	109.12599	10.06000	109.09640				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.02936				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.03287				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.04569				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.05092				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.03450				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.05407				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.04154				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.06422				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE10 On 08/07/2022 Spot Bond					0.00000	100.55275				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.77500				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.87660				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.01156				0.00	1,902,000,000	951,000,000
Total VKE15 SPOT										0.00	1,902,000,000	951,000,000
Total For VKE15										0.00	1,902,000,000	951,000,000
VKE16 On 14/02/2025 Spot Bond					0.00000	100.01313				0.00	200,000,000	100,000,000
Total VKE16 SPOT										0.00	200,000,000	100,000,000
Total For VKE16										0.00	200,000,000	100,000,000
VKE17 On 27/08/2022 Spot Bond					0.00000	99.89123				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	99.82733				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.95034				0.00	200,000,000	100,000,000
Total WHL03 SPOT										0.00	200,000,000	100,000,000
Total For WHL03										0.00	200,000,000	100,000,000
Total for SPOT										2.11e+017	368,617,600,800	273,693,931,100
Total for SPOT :										2.11e+017	368,617,600,800	273,693,931,100
Total Futures										2.11e+017	368,617,603,194	273,695,020,200
Total Options										0.00	0	123,800
Grand Total:										2.11e+017	368,617,603,194	273,695,144,000