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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/02/2022

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			11.00625	78.70777	11.01897	78.63946			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.22004	79.71674	11.23331	79.64748			0.00	0	26
ES33	On	03/11/2022	Bond Future			11.40551	77.13141	11.41918	77.06185			0.00	0	
ES33	On	02/02/2023	Bond Future			11.61120	78.28372	11.62541	78.21336			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/05/2022	Bond Future			11.47646	77.20055	11.46825	77.25219			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			11.67121	78.19007	11.66267	78.24233			0.00	0	3,57
ES42	On	03/11/2022	Bond Future			11.84187	75.10499	11.83288	75.15868			0.00	0	
ES42	On	02/02/2023	Bond Future			12.02318	76.22839	12.01378	76.28315			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			158.59393	158.59393	158.57730	158.57730			0.00	0	5,41
I2025	On	04/08/2022	Bond Future			159.01063	159.01063	158.99370	158.99370			0.00	0	1,11
I2025	On	03/11/2022	Bond Future			161.39546	161.39546	161.37962	161.37962			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			162.14933	162.14933	162.13382	162.13382			0.00	0	
Total I2025 Future												0.00	0	6,56
Total For I2025												0.00	0	6,56
I2029	On	05/05/2022	Bond Future			116.45661	116.45661	116.36519	116.36519			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			117.94945	117.94945	117.85686	117.85686			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			118.48990	118.48990	118.39690	118.39690			0.00	0	
I2029	On	02/02/2023	Bond Future			120.25725	120.25725	120.16319	120.16319			0.00	0	
Total I2029 Future												0.00	0	4,56
Total For I2029												0.00	0	4,56
I2033	On	05/05/2022	Bond Future			113.48688	113.48688	113.74669	113.74669			0.00	0	2,31
I2033	On	04/08/2022	Bond Future			114.94172	114.94172	115.20483	115.20483			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			115.35523	115.35523	115.62321	115.62321			0.00	0	
I2033	On	02/02/2023	Bond Future			117.07554	117.07554	117.34795	117.34795			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			130.58190	130.58190	130.39551	130.39551			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			130.43745	130.43745	130.24849	130.24849			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			132.39447	132.39447	132.20380	132.20380			0.00	0	
I2038	On	02/02/2023	Bond Future			132.50944	132.50944	132.31635	132.31635			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			119.37304	119.37304	119.45818	119.45818			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			120.90333	120.90333	120.98935	120.98935			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			120.78710	120.78710	120.87557	120.87557			0.00	0	
I2046	On	02/02/2023	Bond Future			122.58904	122.58904	122.67929	122.67929			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			123.72507	123.72507	123.70756	123.70756			0.00	0	8,51
I2050	On	04/08/2022	Bond Future			123.29062	123.29062	123.27278	123.27278			0.00	0	1,16
I2050	On	03/11/2022	Bond Future			125.14025	125.14025	125.12320	125.12320			0.00	0	
I2050	On	02/02/2023	Bond Future			124.93941	124.93941	124.92256	124.92256			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			7.71943	114.64729	7.80088	114.31624		5.23	4,815,186.18	42	73,34
R186	On	04/08/2022	Bond Future			7.91365	110.80272	8.00110	110.46746		5.34	0.00	0	
R186	On	03/11/2022	Bond Future			8.04979	112.44243	8.14349	112.10321		5.09	0.00	0	
R186	On	02/02/2023	Bond Future			8.21529	108.80617	8.31637	108.46229		5.20	0.00	0	

Contract 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												4,815,186.18	42	73,35	
R186	On	05/05/2022	Bond Future	6.73	Call			51.37000	0.05137	67,440	4.93		0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			4,504.70000	4.50470	4,189,720	4.93		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			306.90000	0.30690	377,640	4.92		0.00	0	43
R186	On	05/05/2022	Bond Future	7.28	Put			2,445.56000	2.44556	2,185,250	4.92		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			531.33000	0.53133	636,730	5.00		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			392.05000	0.39205	315,230	5.36		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			350.66000	0.35066	280,440	5.39		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,259.65000	1.25965	1,443,190	5.19		0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			939.25000	0.93925	791,740	5.19		0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,921.52000	1.92152	2,151,710	5.29		0.00	0	43
R186	On	05/05/2022	Bond Future	8.14	Put			556.40000	0.55640	455,540	5.29		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,393.91000	2.39391	2,648,140	5.36		0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			45.92000	0.04592	33,830	5.91		0.00	0	43
R186	On	05/05/2022	Bond Future	8.31	Call			2,424.86000	2.42486	2,680,450	5.36		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			383.36000	0.38336	307,900	5.36		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,456.11000	2.45611	2,713,030	5.37		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			374.99000	0.37499	300,860	5.37		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,550.54000	2.55054	2,811,370	5.39		0.00	0	43
R186	On	05/05/2022	Bond Future	7.48	Put			1,842.75000	1.84275	1,617,100	5.00		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			3,518.26000	3.51826	3,809,260	5.56		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			178.72000	0.17872	138,670	5.56		0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			4,588.32000	4.58832	4,898,270	5.76		0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			85.62000	0.08562	64,520	5.76		0.00	0	43
R186	On	05/05/2022	Bond Future	9.18	Call			5,467.76000	5.46776	5,786,720	5.91		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,871.07000	1.87107	2,058,120	5.39		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,379.23000	1.37923	1,231,020	5.39		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			6,718.13000	6.71813	7,027,430	6.39		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			168.80000	0.16880	142,840	6.39		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			205.86000	0.20586	248,440	4.54		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			4,282.03000	4.28203	3,989,350	4.54		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,519.52000	1.51952	1,685,180	5.32		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			1,676.93000	1.67693	1,507,330	5.32		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,892.91000	1.89291	2,081,200	5.40		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,363.03000	1.36303	1,216,060	5.40		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,914.89000	1.91489	2,104,400	5.40		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,346.98000	1.34698	1,201,230	5.40		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,328.36000	1.32836	1,201,100	5.22		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			2,772.59000	2.77259	2,985,450	5.22		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	03/11/2022	Bond Future	8.55	Put		1,316.18000	1.31618	1,189,820	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,725.96000	2.72596	2,937,020	5.21	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,340.63000	1.34063	1,212,470	5.21	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,749.24000	2.74924	2,961,200	5.22	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		2,200.15000	2.20015	2,377,900	5.13	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,153.89000	2.15389	1,987,760	5.13	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		2,218.62000	2.21862	2,397,230	5.14	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,138.43000	2.13843	1,973,160	5.14	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		2,181.75000	2.18175	2,358,650	5.13	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,169.43000	2.16943	2,002,450	5.13	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											4,815,186.18	42	98,07
R197	On	05/05/2022	Bond Future			326.37793	326.37793	326.32285	326.32285		0.00	0	75
R197	On	04/08/2022	Bond Future			322.16089	322.16089	322.10502	322.10502		0.00	0	
R197	On	03/11/2022	Bond Future			326.99565	326.99565	326.94172	326.94172		0.00	0	
R197	On	02/02/2023	Bond Future			323.28273	323.28273	323.22924	323.22924		0.00	0	
Total R197 Future											0.00	0	75
Total For R197											0.00	0	75
R202	On	05/05/2022	Bond Future			250.62065	250.62065	250.58587	250.58587		0.00	0	6,35
R202	On	04/08/2022	Bond Future			249.37135	249.37135	249.33581	249.33581		0.00	0	5
R202	On	03/11/2022	Bond Future			253.11181	253.11181	253.07792	253.07792		0.00	0	
R202	On	02/02/2023	Bond Future			252.32380	252.32380	252.29030	252.29030		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			5.28432	103.40664	5.31052	103.38583	0.93	0.00	0	14,71
R2023	On	04/08/2022	Bond Future			5.43142	104.68302	5.47027	104.66170	0.68	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			4.84715	102.35266	4.91330	102.33220	0.37	0.00	0	
Total R2023 Future											0.00	0	17,13
R2023	On	05/05/2022	Bond Future	6.29	Call		792.98000	0.79298	811,700	1.15	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		19.84000	0.01984	17,750	1.15	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		800.21000	0.80021	818,980	1.15	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		19.22000	0.01922	17,180	1.15	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		807.51000	0.80751	826,330	1.16	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		18.68000	0.01868	16,690	1.16	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		404.81000	0.40481	419,980	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		87.65000	0.08765	81,500	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		396.21000	0.39621	411,240	0.73	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		89.96000	0.08996	83,670	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 Interr
R2023	On	04/08/2022	Bond Future	6.04	Call			400.63000	0.40063	415,720	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			88.92000	0.08892	82,690	0.74	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			25.58000	0.02558	22,800	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			443.14000	0.44314	460,860	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			25.17000	0.02517	22,430	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			437.65000	0.43765	455,310	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			25.81000	0.02581	23,010	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			440.48000	0.44048	458,160	0.44	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,13
R2030	On	05/05/2022	Bond Future			9.18856	95.69160	9.24259	95.41000		8.56	0.00	0	74,42
R2030	On	04/08/2022	Bond Future			9.38546	92.88923	9.44219	92.60403		8.61	0.00	0	26,50
R2030	On	03/11/2022	Bond Future			9.53462	94.26479	9.59387	93.97620		8.21	0.00	0	
R2030	On	02/02/2023	Bond Future			9.70565	91.64599	9.76783	91.35345		8.36	0.00	0	
Total R2030 Future												0.00	0	100,92
R2030	On	05/05/2022	Bond Future	7.73	Call			15.25000	0.01525	18,310	8.00	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			8,323.22000	8.32322	8,044,680	8.00	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			71.00000	0.07100	83,610	7.87	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			6,037.64000	6.03764	5,768,650	7.87	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			224.94000	0.22494	258,640	7.99	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.81	Put			2,884.36000	2.88436	2,675,320	8.24	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			729.46000	0.72946	813,260	8.31	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			2,586.79000	2.58679	2,388,990	8.31	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			1,269.37000	1.26937	1,392,520	8.50	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			1,752.61000	1.75261	1,594,160	8.50	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			1,252.25000	1.25225	1,124,640	8.63	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			2,630.46000	2.63046	2,819,720	8.85	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			794.55000	0.79455	702,210	8.85	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			2,812.52000	2.81252	3,008,080	8.90	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			723.45000	0.72345	637,410	8.90	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			599.10000	0.59910	671,660	8.24	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			405.21000	0.40521	350,720	9.26	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			5,016.80000	5.01680	5,261,890	9.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			249.86000	0.24986	213,350	9.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			5,060.33000	5.06033	5,306,050	9.57	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			244.76000	0.24476	208,880	9.57	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			1,808.88000	1.80888	1,962,870	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			4,356.36000	4.35636	4,108,460	7.99	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			5,103.92000	5.10392	5,350,260	9.58	0.00	0	

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		239.75000	0.23975	204,490	9.58	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		8,820.54000	8.82054	9,094,930	10.52	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		39.09000	0.03909	31,880	10.52	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		3,994.56000	3.99456	4,221,670	9.26	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		2,418.23000	2.41823	2,570,990	8.64	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		1,929.13000	1.92913	1,796,690	8.64	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		2,445.94000	2.44594	2,599,730	8.64	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		1,907.02000	1.90702	1,775,610	8.64	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		330.64000	0.33064	366,840	8.04	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		6,293.79000	6.29379	6,044,790	8.04	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		2,473.80000	2.47380	2,628,620	8.65	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		1,885.09000	1.88509	1,754,710	8.65	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		7,546.27000	7.54627	7,797,040	10.09	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		359.27000	0.35927	324,840	10.09	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call		1,269.60000	1.26960	1,370,440	8.34	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put		3,264.25000	3.26425	3,079,890	8.34	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		1,628.17000	1.62817	1,525,100	8.41	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		3,985.09000	3.98509	4,171,340	8.42	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		1,612.92000	1.61292	1,510,580	8.42	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		4,016.96000	4.01696	4,203,950	8.43	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		1,597.78000	1.59778	1,496,180	8.43	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		3,953.30000	3.95330	4,138,820	8.41	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call		2,731.27000	2.73127	2,872,410	8.31	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put		3,239.34000	3.23934	3,087,940	8.31	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Call		3,069.81000	3.06981	3,221,210	8.39	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		2,918.92000	2.91892	2,777,780	8.39	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		1,118.62000	1.11862	1,196,630	7.81	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		5,759.15000	5.75915	5,544,620	7.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		3,560.46000	3.56046	3,725,430	8.49	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		2,524.80000	2.52480	2,397,230	8.49	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		3,587.16000	3.58716	3,752,830	8.49	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		2,505.24000	2.50524	2,378,370	8.49	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		1,759.30000	1.75930	1,865,860	8.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		4,475.28000	4.47528	4,289,300	8.05	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		3,615.01000	3.61501	3,781,380	8.50	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		2,486.85000	2.48685	2,360,680	8.50	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		3,427.99000	3.42799	3,589,440	8.46	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		2,624.11000	2.62411	2,493,020	8.46	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	Op Intert
Total For R2030												0.00	0	130,35	
R2032	On	05/05/2022	Bond Future			9.61476	92.29784	9.66851	91.97985		9.95		0.00	0	138,25
R2032	On	04/08/2022	Bond Future			9.79479	93.45816	9.85086	93.13613		9.58		0.00	0	
R2032	On	03/11/2022	Bond Future			9.94206	90.68919	10.00035	90.36324		9.53		0.00	0	
R2032	On	02/02/2023	Bond Future			10.10476	92.02345	10.16555	91.69297		9.29		0.00	0	
Total R2032 Future												0.00	0	138,25	
R2032	On	05/05/2022	Bond Future	9.58	Call			1,413.31000	1.41331	1,553,380	9.77		0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put			1,937.73000	1.93773	1,759,810	9.77		0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			3,608.91000	3.60891	3,844,690	10.48		0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put			655.14000	0.65514	572,930	10.48		0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call			4,102.14000	4.10214	4,350,710	10.66		0.00	0	95
R2032	On	05/05/2022	Bond Future	10.98	Put			128.81000	0.12881	107,790	11.69		0.00	0	95
R2032	On	05/05/2022	Bond Future	11.02	Call			7,650.98000	7.65098	7,949,520	11.74		0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			117.81000	0.11781	98,360	11.74		0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			7,700.99000	7.70099	7,999,900	11.75		0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			115.25000	0.11525	96,170	11.75		0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Put			529.87000	0.52987	460,450	10.66		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			7,750.96000	7.75096	8,050,240	11.76		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			112.70000	0.11270	93,990	11.76		0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			8,451.20000	8.45120	8,755,000	11.93		0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			82.21000	0.08221	68,020	11.93		0.00	0	78
R2032	On	05/05/2022	Bond Future	10.98	Call			7,451.25000	7.45125	7,748,220	11.69		0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			514.29000	0.51429	570,440	8.52		0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			5,753.69000	5.75369	5,487,810	8.52		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			2,014.90000	2.01490	2,160,200	9.35		0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put			2,768.85000	2.76885	2,592,120	9.35		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			3,549.45000	3.54945	3,751,600	9.75		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			1,577.99000	1.57799	1,458,110	9.75		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			3,585.58000	3.58558	3,788,810	9.76		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			1,558.50000	1.55850	1,439,700	9.76		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			3,622.10000	3.62210	3,826,410	9.77		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			1,539.45000	1.53945	1,421,730	9.77		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			9,616.22000	9.61622	9,909,040	11.59		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			292.18000	0.29218	262,970	11.59		0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			10,950.77000	10.95077	11,251,340	11.98		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			207.48000	0.20748	186,020	11.98		0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			5,208.04000	5.20804	4,977,420	8.98		0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			1,340.69000	1.34069	1,441,010	9.03		0.00	0	48
R2032	On	03/11/2022	Bond Future	9.36	Put			5,008.78000	5.00878	4,783,150	9.03		0.00	0	

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		3,227.54000	3.22754	3,403,870	9.61	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		2,618.62000	2.61862	2,469,000	9.61	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.16	Put		2,498.30000	2.49830	2,353,530	9.65	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.49	Call		4,509.35000	4.50935	4,720,260	9.95	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		1,832.09000	1.83209	1,717,050	9.95	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.56	Call		4,768.90000	4.76890	4,985,510	10.03	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		1,717.61000	1.71761	1,608,270	10.03	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Call		1,245.28000	1.24528	1,340,610	8.98	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call		5,148.49000	5.14849	5,372,840	10.15	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		1,566.56000	1.56656	1,464,960	10.15	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		3,383.06000	3.38306	3,564,240	9.65	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call		4,007.92000	4.00792	4,196,730	9.38	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		2,748.37000	2.74837	2,606,700	9.38	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call		1,344.90000	1.34490	1,438,680	8.66	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Put		6,148.40000	6.14840	5,911,700	8.66	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call		3,297.51000	3.29751	3,466,130	9.24	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put		3,327.62000	3.32762	3,165,760	9.24	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.50	Call		4,322.51000	4.32251	4,519,380	9.44	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		2,532.88000	2.53288	2,399,270	9.44	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.38	Call		3,946.28000	3.94628	4,133,440	9.37	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		2,793.25000	2.79325	2,649,930	9.37	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call		3,977.05000	3.97705	4,165,030	9.37	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put		2,770.74000	2.77074	2,628,240	9.37	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			10.04084	93.38662	10.05296	93.30548	11.27	122,896,791.92	1,316	73,86
R2035	On	04/08/2022	Bond Future			10.22040	94.52116	10.23302	94.43897	10.84	0.00	0	48,48
R2035	On	03/11/2022	Bond Future			10.36178	91.45422	10.37476	91.37160	10.85	0.00	0	
R2035	On	02/02/2023	Bond Future			10.51657	92.83733	10.53002	92.75381	10.53	0.00	0	
Total R2035 Future											122,896,791.92	1,316	122,35
R2035	On	05/05/2022	Bond Future	10.72	Call		4,858.54000	4.85854	4,915,800	11.94	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.72	Put		545.51000	0.54551	521,630	11.94	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		5,383.26000	5.38326	5,443,630	12.12	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		448.70000	0.44870	427,930	12.12	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Call		9,825.08000	9.82508	9,900,620	13.42	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		5.84000	0.00584	5,240	14.23	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Put		82.62000	0.08262	77,020	13.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		9,880.17000	9.88017	9,955,810	13.43	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		80.78000	0.08078	75,280	13.43	0.00	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		9,935.24000	9.93524	10,010,970	13.44	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		78.98000	0.07898	73,570	13.44	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call		15,218.89000	15.21889	15,299,430	14.23	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		3,875.23000	3.87523	3,918,380	11.12	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put		1,971.10000	1.97110	1,932,060	11.12	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		4,719.78000	4.71978	4,768,420	11.39	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		1,565.20000	1.56520	1,531,650	11.39	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Call		902.71000	0.90271	917,030	9.97	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put		5,646.44000	5.64644	5,578,570	9.97	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		1,598.39000	1.59839	1,620,970	10.41	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		4,208.30000	4.20830	4,148,690	10.41	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Call		11,808.15000	11.80815	11,880,740	13.63	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		300.20000	0.30020	290,600	13.63	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call		4,332.23000	4.33223	4,378,450	11.27	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		1,737.23000	1.73723	1,701,260	11.27	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call		4,676.08000	4.67608	4,724,460	11.38	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		1,583.43000	1.58343	1,549,620	11.38	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		4,763.37000	4.76337	4,812,270	11.41	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		1,546.93000	1.54693	1,513,640	11.41	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		6,570.80000	6.57080	6,628,730	12.01	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		989.67000	0.98967	965,410	12.01	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.57	Put		2,753.49000	2.75349	2,712,330	10.91	0.00	0	50
R2035	On	03/11/2022	Bond Future	10.99	Call		5,639.91000	5.63991	5,691,010	11.33	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		1,843.95000	1.84395	1,812,430	11.33	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.14	Put		1,605.80000	1.60580	1,577,270	11.53	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		6,336.63000	6.33663	6,390,910	11.55	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		1,590.88000	1.59088	1,562,540	11.55	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call		1,703.04000	1.70304	1,725,790	10.19	0.00	0	50
R2035	On	03/11/2022	Bond Future	9.82	Put		5,331.71000	5.33171	5,271,840	10.19	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		3,983.36000	3.98336	4,024,820	10.91	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		6,248.44000	6.24844	6,302,330	11.52	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		1,620.60000	1.62060	1,591,870	11.52	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		6,292.62000	6.29262	6,346,710	11.53	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call		4,256.12000	4.25612	4,297,060	10.64	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put		3,454.69000	3.45469	3,412,110	10.64	0.00	0	50
R2035	On	02/02/2023	Bond Future	10.86	Call		4,965.29000	4.96529	5,010,370	10.80	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put		2,950.46000	2.95046	2,912,020	10.80	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call		5,039.61000	5.03961	5,085,090	10.82	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put		2,904.74000	2.90474	2,866,700	10.82	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call		5,728.30000	5.72830	5,777,270	11.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	11.06	Put		2,523.56000	2.52356	2,489,010	11.00	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call		1,858.25000	1.85825	1,881,030	10.02	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put		6,488.49000	6.48849	6,427,750	10.02	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call		5,002.57000	5.00257	5,047,850	10.81	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put		2,927.69000	2.92769	2,889,450	10.81	0.00	0	
Total R2035 Option											0.00	0	8,55
Total For R2035											122,896,791.92	1,316	130,94
R2037	On	05/05/2022	Bond Future			10.21241	89.39816	10.23485	89.24544	12.00	0.00	0	85,03
R2037	On	04/08/2022	Bond Future			10.38517	86.26634	10.40851	86.11162	12.14	0.00	0	49,47
R2037	On	03/11/2022	Bond Future			10.52022	87.54454	10.54429	87.38829	11.60	0.00	0	
R2037	On	02/02/2023	Bond Future			10.67012	84.57694	10.69507	84.41867	11.85	0.00	0	
Total R2037 Future											0.00	0	134,44
R2037	On	05/05/2022	Bond Future	11.82	Call		9,955.28000	9.95528	10,099,380	14.53	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		92.86000	0.09286	84,240	14.53	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		10,010.11000	10.01011	10,154,380	14.54	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		90.87000	0.09087	82,420	14.54	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		10,064.90000	10.06490	10,209,310	14.56	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		88.90000	0.08890	80,590	14.56	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		4,708.49000	4.70849	4,806,650	12.62	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		1,605.44000	1.60544	1,548,880	12.62	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		4,752.44000	4.75244	4,851,090	12.64	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		1,586.70000	1.58670	1,530,630	12.64	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		6,182.81000	6.18281	6,294,750	13.16	0.00	0	1,03
R2037	On	04/08/2022	Bond Future	11.21	Put		1,107.98000	1.10798	1,065,200	13.16	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		7,201.23000	7.20123	7,320,580	13.53	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		870.02000	0.87002	834,650	13.53	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		1,842.16000	1.84216	1,896,400	11.66	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		3,920.66000	3.92066	3,820,180	11.66	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		9,848.88000	9.84888	9,982,080	14.44	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		473.39000	0.47339	451,870	14.44	0.00	0	1,03
R2037	On	04/08/2022	Bond Future	10.91	Call		4,796.53000	4.79653	4,895,650	12.65	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		1,568.17000	1.56817	1,512,570	12.65	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		1,693.58000	1.69358	1,644,520	12.60	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		6,424.19000	6.42419	6,530,700	12.57	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		1,723.97000	1.72397	1,674,230	12.57	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		6,468.54000	6.46854	6,575,380	12.58	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		1,708.71000	1.70871	1,659,300	12.58	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		6,512.95000	6.51295	6,620,140	12.60	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		5,139.28000	5.13928	5,231,050	12.09	0.00	0	

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		2,934.00000	2.93400	2,867,500	12.09	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		5,063.95000	5.06395	5,154,960	12.07	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		2,980.68000	2.98068	2,913,420	12.07	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		5,101.41000	5.10141	5,192,800	12.08	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		2,957.10000	2.95710	2,890,220	12.08	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											0.00	0	136,65
R2040	On	05/05/2022	Bond Future			10.38988	91.27700	10.37101	91.41548	12.66	0.00	0	62,3
R2040	On	04/08/2022	Bond Future			10.55918	87.91843	10.53957	88.05865	12.83	0.00	0	39,5
R2040	On	03/11/2022	Bond Future			10.69208	89.22136	10.67166	89.36442	12.27	0.00	0	
R2040	On	02/02/2023	Bond Future			10.83913	86.02822	10.81790	86.17362	12.56	0.00	0	
Total R2040 Future											0.00	0	101,84
R2040	On	05/05/2022	Bond Future	9.82	Call		540.90000	0.54090	504,550	11.41	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		4,736.14000	4.73614	4,838,270	11.41	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		2,932.15000	2.93215	2,833,990	12.76	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		1,488.47000	1.48847	1,528,790	12.76	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		10,324.34000	10.32434	10,187,980	15.04	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		5.48000	0.00548	5,500	15.85	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		108.31000	0.10831	110,430	15.04	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		10,382.61000	10.38261	10,246,190	15.05	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		105.97000	0.10597	108,030	15.05	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		10,440.82000	10.44082	10,304,350	15.07	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		103.65000	0.10365	105,660	15.07	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		16,675.93000	16.67593	16,537,470	15.85	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		5,167.05000	5.16705	5,063,200	13.57	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		1,762.08000	1.76208	1,798,450	13.57	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		11,427.02000	11.42702	11,295,800	15.77	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		456.49000	0.45649	465,490	15.77	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Call		745.82000	0.74582	712,560	11.59	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		7,088.76000	7.08876	7,195,720	11.59	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		3,702.79000	3.70279	3,613,470	13.06	0.00	0	40
R2040	On	04/08/2022	Bond Future	10.70	Put		2,565.79000	2.56579	2,616,690	13.06	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		5,214.82000	5.21482	5,110,590	13.59	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		1,742.57000	1.74257	1,778,560	13.59	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		5,262.51000	5.26251	5,157,900	13.60	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		1,723.07000	1.72307	1,758,680	13.60	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		1,861.94000	1.86194	1,896,720	13.05	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		6,794.55000	6.79455	6,685,970	13.07	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		1,845.32000	1.84532	1,879,800	13.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/11/2022	Bond Future	11.39	Call		6,700.00000	6.70000	6,592,010	13.04	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		1,878.98000	1.87898	1,914,050	13.04	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		6,747.10000	6.74710	6,638,820	13.05	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		5,269.16000	5.26916	5,176,690	12.65	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		3,301.47000	3.30147	3,354,400	12.65	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		5,308.19000	5.30819	5,215,360	12.66	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		3,274.38000	3.27438	3,326,950	12.66	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		5,230.25000	5.23025	5,138,120	12.64	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		3,328.77000	3.32877	3,382,040	12.64	0.00	0	
Total R2040 Option											0.00	0	4,98
Total For R2040											0.00	0	106,82
R2044	On	05/05/2022	Bond Future			10.44310	87.92830	10.42930	88.03209	13.41	407,635,598.80	4,636	48,64
R2044	On	04/08/2022	Bond Future			10.60355	84.65279	10.58922	84.75785	13.59	0.00	0	21,68
R2044	On	03/11/2022	Bond Future			10.72938	85.90743	10.71445	86.01475	13.00	0.00	0	
R2044	On	02/02/2023	Bond Future			10.86823	82.79072	10.85271	82.89987	13.33	0.00	0	
Total R2044 Future											407,635,598.80	4,636	70,32
R2044	On	05/05/2022	Bond Future	11.91	Call		10,178.26000	10.17826	10,075,240	15.86	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		124.10000	0.12410	124,870	15.86	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		10,236.68000	10.23668	10,133,620	15.88	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		121.44000	0.12144	122,170	15.88	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		10,295.03000	10.29503	10,191,940	15.89	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		118.80000	0.11880	119,500	15.89	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		5,296.38000	5.29638	5,215,360	14.06	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		1,680.32000	1.68032	1,704,360	14.06	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		5,200.06000	5.20006	5,119,610	14.03	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		1,720.74000	1.72074	1,745,350	14.03	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		5,248.05000	5.24805	5,167,320	14.05	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		1,700.31000	1.70031	1,724,640	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		1,985.28000	1.98528	2,010,400	13.83	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		6,736.47000	6.73647	6,654,050	13.85	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		1,967.39000	1.96739	1,992,290	13.85	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		6,641.62000	6.64162	6,559,640	13.82	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,003.33000	2.00333	2,028,670	13.82	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		6,689.01000	6.68901	6,606,810	13.83	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		5,409.27000	5.40927	5,337,870	13.46	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		3,359.00000	3.35900	3,396,750	13.46	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		5,449.26000	5.44926	5,377,590	13.47	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		3,331.48000	3.33148	3,368,960	13.47	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		5,369.71000	5.36971	5,298,560	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 Intere
R2044	On	02/02/2023	Bond Future	11.14	Put			3,387.04000	3.38704	3,425,040	13.45	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												407,635,598.80	4,636	70,32
R2048	On	05/05/2022	Bond Future			10.36510	87.22815	10.34601	87.37782		13.92	0.00	0	190,96
R2048	On	04/08/2022	Bond Future			10.51696	88.28694	10.49714	88.43846		13.43	0.00	0	6,0
R2048	On	03/11/2022	Bond Future			10.63678	85.19046	10.61616	85.34503		13.51	0.00	0	
R2048	On	02/02/2023	Bond Future			10.76640	86.47992	10.74500	86.63695		13.15	0.00	0	
Total R2048 Future												0.00	0	196,96
R2048	On	05/05/2022	Bond Future	11.79	Call			10,290.77000	10.29077	10,143,970	16.24	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			127.95000	0.12795	130,820	16.24	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call			10,350.80000	10.35080	10,203,920	16.25	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put			125.07000	0.12507	127,860	16.25	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call			10,410.84000	10.41084	10,263,890	16.26	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put			122.28000	0.12228	125,000	16.26	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call			804.48000	0.80448	767,880	12.06	0.00	0	2,40
R2048	On	04/08/2022	Bond Future	9.70	Put			7,307.53000	7.30753	7,422,450	12.06	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			2,846.08000	2.84608	2,764,360	13.31	0.00	0	2,40
R2048	On	04/08/2022	Bond Future	10.40	Put			3,595.50000	3.59550	3,665,300	13.31	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			5,395.85000	5.39585	5,283,810	14.10	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			1,833.65000	1.83365	1,873,130	14.10	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			5,445.41000	5.44541	5,332,950	14.11	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			1,812.20000	1.81220	1,851,260	14.11	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			5,495.11000	5.49511	5,382,220	14.13	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			1,790.99000	1.79099	1,829,620	14.13	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			1,989.71000	1.98971	2,028,290	14.19	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			6,913.88000	6.91388	6,797,550	14.21	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			1,971.46000	1.97146	2,009,700	14.21	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			6,963.29000	6.96329	6,846,640	14.23	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			1,953.37000	1.95337	1,991,290	14.23	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			6,864.53000	6.86453	6,748,540	14.19	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			5,708.64000	5.70864	5,607,770	13.43	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			3,448.04000	3.44804	3,504,200	13.43	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			5,751.09000	5.75109	5,649,840	13.44	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			3,420.47000	3.42047	3,476,250	13.44	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			5,793.64000	5.79364	5,692,020	13.45	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			3,393.12000	3.39312	3,448,530	13.45	0.00	0	
Total R2048 Option												0.00	0	4,80
Total For R2048												0.00	0	201,78
R209	On	05/05/2022	Bond Future			10.00981	72.78064	10.02179	72.70986		12.62	946,148.32	13	21,88

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			10.16315	73.69566	10.17557	73.62392		12.19	0.00	0	1,5
R209	On	03/11/2022			10.28920	71.64062	10.30193	71.56850		12.17	0.00	0	4
R209	On	02/02/2023			10.42604	72.69448	10.43918	72.62154		11.85	0.00	0	
Total R209 Future											946,148.32	13	23,84
R209	On	05/05/2022	9.75	Call			975.26000	0.97526	990,880	12.28	0.00	0	8,5
R209	On	05/05/2022	9.75	Put			2,605.18000	2.60518	2,550,020	12.28	0.00	0	
R209	On	05/05/2022	10.25	Call			2,467.76000	2.46776	2,502,230	12.96	0.00	0	
R209	On	05/05/2022	10.25	Put			1,137.76000	1.13776	1,101,450	12.96	0.00	0	11,0
R209	On	05/05/2022	10.75	Call			4,578.32000	4.57832	4,629,290	13.95	0.00	0	
R209	On	05/05/2022	11.44	Put			108.69000	0.10869	101,950	15.10	0.00	0	
R209	On	05/05/2022	11.45	Call			7,890.94000	7.89094	7,955,090	15.12	0.00	0	
R209	On	05/05/2022	11.45	Put			106.31000	0.10631	99,680	15.12	0.00	0	
R209	On	05/05/2022	10.75	Put			452.26000	0.45226	432,450	13.95	0.00	0	1,0
R209	On	05/05/2022	12.00	Call			10,495.71000	10.49571	10,564,080	15.91	0.00	0	
R209	On	05/05/2022	12.00	Put			30.87000	0.03087	28,460	15.91	0.00	0	12,0
R209	On	05/05/2022	11.43	Call			7,795.13000	7.79513	7,859,050	15.09	0.00	0	
R209	On	05/05/2022	11.43	Put			111.09000	0.11109	104,230	15.09	0.00	0	
R209	On	05/05/2022	11.44	Call			7,843.05000	7.84305	7,907,090	15.10	0.00	0	
R209	On	04/08/2022	10.57	Call			3,743.35000	3.74335	3,783,740	12.56	0.00	0	
R209	On	04/08/2022	10.57	Put			1,516.41000	1.51641	1,485,060	12.56	0.00	0	
R209	On	04/08/2022	10.58	Call			3,780.65000	3.78065	3,821,280	12.58	0.00	0	
R209	On	04/08/2022	10.58	Put			1,498.52000	1.49852	1,467,410	12.58	0.00	0	
R209	On	04/08/2022	10.59	Call			3,818.07000	3.81807	3,858,950	12.59	0.00	0	
R209	On	04/08/2022	10.59	Put			1,480.82000	1.48082	1,449,960	12.59	0.00	0	
R209	On	03/11/2022	11.03	Put			1,417.04000	1.41704	1,391,970	12.77	0.00	0	
R209	On	03/11/2022	9.50	Call			989.24000	0.98924	1,003,880	10.98	0.00	0	1,0
R209	On	03/11/2022	9.50	Put			5,737.76000	5.73776	5,680,280	10.98	0.00	0	
R209	On	03/11/2022	10.50	Call			3,496.75000	3.49675	3,533,230	12.17	0.00	0	
R209	On	03/11/2022	10.50	Put			2,387.64000	2.38764	2,352,000	12.17	0.00	0	1,0
R209	On	03/11/2022	11.50	Put			907.25000	0.90725	889,310	13.49	0.00	0	1,0
R209	On	03/11/2022	11.01	Call			5,300.03000	5.30003	5,346,730	12.74	0.00	0	
R209	On	03/11/2022	11.01	Put			1,444.18000	1.44418	1,418,760	12.74	0.00	0	
R209	On	03/11/2022	11.02	Call			5,338.62000	5.33862	5,385,500	12.75	0.00	0	
R209	On	03/11/2022	11.02	Put			1,430.44000	1.43044	1,405,200	12.75	0.00	0	
R209	On	03/11/2022	11.03	Call			5,377.50000	5.37750	5,424,550	12.77	0.00	0	
R209	On	03/11/2022	11.50	Call			7,261.30000	7.26130	7,315,480	13.49	0.00	0	
R209	On	02/02/2023	10.80	Call			4,455.52000	4.45552	4,495,760	12.08	0.00	0	
R209	On	02/02/2023	10.80	Put			2,492.85000	2.49285	2,460,150	12.08	0.00	0	
R209	On	02/02/2023	10.78	Call			4,389.36000	4.38936	4,429,250	12.06	0.00	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		2,533.48000	2.53348	2,500,430	12.06	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		4,422.54000	4.42254	4,462,600	12.07	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		2,513.23000	2.51323	2,480,350	12.07	0.00	0	
Total R209 Option											0.00	0	35,62
Total For R209											946,148.32	13	59,46
R210	On	05/05/2022	Bond Future			215.75466	215.75466	216.09266	216.09266		0.00	0	1,03
R210	On	04/08/2022	Bond Future			218.52047	218.52047	218.86271	218.86271		0.00	0	26
R210	On	03/11/2022	Bond Future			218.87223	218.87223	219.22147	219.22147		0.00	0	
R210	On	02/02/2023	Bond Future			222.13726	222.13726	222.49231	222.49231		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			9.45537	86.87335	9.50903	86.58799	9.63	0.00	0	24,26
R213	On	04/08/2022	Bond Future			9.64225	87.93075	9.69833	87.64168	9.26	0.00	0	
R213	On	03/11/2022	Bond Future			9.78698	85.71087	9.84531	85.41834	9.18	0.00	0	
R213	On	02/02/2023	Bond Future			9.94787	87.00476	10.00876	86.70831	8.97	0.00	0	
Total R213 Future											0.00	0	24,26
R213	On	05/05/2022	Bond Future	10.63	Call		5,876.63000	5.87663	6,134,030	11.10	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		185.11000	0.18511	157,150	11.10	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,921.27000	5.92127	6,179,180	11.11	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		181.21000	0.18121	153,760	11.11	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,965.95000	5.96595	6,224,340	11.12	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		177.40000	0.17740	150,430	11.12	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		2,767.82000	2.76782	2,933,710	9.37	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		1,738.62000	1.73862	1,615,440	9.37	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		2,708.06000	2.70806	2,871,910	9.35	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		1,780.21000	1.78021	1,654,990	9.35	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		2,737.87000	2.73787	2,902,740	9.36	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		1,759.32000	1.75932	1,635,120	9.36	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		4,548.79000	4.54879	4,345,060	8.59	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		2,597.42000	2.59742	2,745,250	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		2,624.00000	2.62400	2,479,300	9.08	0.00	0	47
R213	On	03/11/2022	Bond Future	10.19	Put		1,883.26000	1.88326	1,768,560	9.30	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		4,157.79000	4.15779	4,349,610	9.45	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		1,583.61000	1.58361	1,482,900	9.45	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		1,087.43000	1.08743	1,170,960	8.54	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		4,765.71000	4.76571	4,556,710	8.54	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		1,186.78000	1.18678	1,275,580	8.59	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Put		1,553.70000	1.55370	1,454,470	9.47	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		4,257.12000	4.25712	4,451,150	9.48	0.00	0	

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		1,538.81000	1.53881	1,440,310	9.48	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		2,974.39000	2.97439	3,134,540	9.17	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		2,303.82000	2.30382	2,171,440	9.17	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		3,585.81000	3.58581	3,763,640	9.30	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		4,190.98000	4.19098	4,383,540	9.46	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		1,568.72000	1.56872	1,468,750	9.46	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		4,224.00000	4.22400	4,417,300	9.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		3,046.75000	3.04675	3,198,220	8.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,040.72000	3.04072	2,895,740	8.98	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		3,574.11000	3.57411	3,740,350	9.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		2,603.74000	2.60374	2,473,530	9.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		3,628.96000	3.62896	3,796,650	9.10	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		2,562.93000	2.56293	2,434,170	9.10	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		3,974.17000	3.97417	4,150,300	9.19	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		2,337.15000	2.33715	2,216,830	9.19	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		1,282.15000	1.28215	1,368,250	8.44	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		5,537.28000	5.53728	5,326,930	8.44	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		3,601.32000	3.60132	3,768,290	9.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		2,583.10000	2.58310	2,453,620	9.09	0.00	0	
Total R213 Option											0.00	0	3,48
Total For R213											0.00	0	27,71
R214	On	05/05/2022	Bond Future			10.36709	69.50722	10.35835	69.56094	13.85	2,571,767.14	37	16,57
R214	On	04/08/2022	Bond Future			10.52124	70.35088	10.51219	70.40524	13.37	0.00	0	1,33
R214	On	03/11/2022	Bond Future			10.64309	68.12208	10.63363	68.17787	13.43	0.00	0	
R214	On	02/02/2023	Bond Future			10.77481	69.15309	10.76499	69.20988	13.09	0.00	0	
Total R214 Future											2,571,767.14	37	17,88
R214	On	05/05/2022	Bond Future	11.73	Call		7,812.84000	7.81284	7,758,360	16.18	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		123.47000	0.12347	122,710	16.18	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		7,861.12000	7.86112	7,806,630	16.20	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		120.78000	0.12078	120,010	16.20	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		7,909.37000	7.90937	7,854,880	16.21	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		118.13000	0.11813	117,360	16.21	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		4,253.42000	4.25342	4,209,360	14.06	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		1,473.79000	1.47379	1,484,090	14.06	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		4,175.31000	4.17531	4,131,540	14.03	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		1,508.44000	1.50844	1,519,030	14.03	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		4,214.39000	4.21439	4,170,470	14.05	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		1,491.11000	1.49111	1,501,550	14.05	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		1,547.78000	1.54778	1,558,390	14.21	0.00	0	

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		5,617.28000	5.61728	5,571,990	14.23	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		1,533.64000	1.53364	1,544,140	14.23	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		5,538.50000	5.53850	5,493,420	14.19	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		1,562.06000	1.56206	1,572,770	14.19	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		5,577.85000	5.57785	5,532,670	14.21	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		4,539.78000	4.53978	4,500,530	13.39	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		2,754.54000	2.75454	2,772,080	13.39	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		4,573.65000	4.57365	4,534,270	13.40	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		2,732.95000	2.73295	2,750,360	13.40	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		4,506.26000	4.50626	4,467,140	13.38	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		2,776.54000	2.77654	2,794,210	13.38	0.00	0	
Total R214 Option											0.00	0	
Total For R214											2,571,767.14	37	17,85
Total for Bond											538,865,492.36	6,044	1,211,17
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			849.04400	849.04400	847.90800	847.90800				0.00	0	98
GOVI On 04/08/2022 GOVI			859.60400	859.60400	858.45300	858.45300				0.00	0	
GOVI On 03/11/2022 GOVI			872.40000	872.40000	871.23900	871.23900				0.00	0	
GOVI On 02/02/2023 GOVI			885.20500	885.20500	884.03000	884.03000				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 05/05/2022 GOVI	788.23	Call			596,780.00000	59.67800	608,140,000			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			596,680.00000	59.66800	608,040,000			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			596,580.00000	59.65800	607,940,000			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			391,730.00000	39.17300	403,240,000			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			391,930.00000	39.19300	403,440,000			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			391,830.00000	39.18300	403,340,000			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			508,090.00000	50.80900	519,700,000			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			508,290.00000	50.82900	519,900,000			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			508,190.00000	50.81900	519,800,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			332,000.00000	33.20000	343,750,000			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			331,900.00000	33.19000	343,650,000			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		332,100.00000	33.21000	343,850,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	98
Total for GOVI											0.00	0	98
AL37	On	05/05/2022	Index Future			832.51000	832.51000	830.12900	830.12900		0.00	0	
AL37	On	04/08/2022	Index Future			842.86400	842.86400	840.45300	840.45300		0.00	0	
AL37	On	03/11/2022	Index Future			855.41100	855.41100	852.97100	852.97100		0.00	0	
AL37	On	02/02/2023	Index Future			867.96600	867.96600	865.49300	865.49300		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/05/2022	Index Future			966.93900	966.93900	964.01700	964.01700		0.00	0	
AL7T	On	04/08/2022	Index Future			978.96500	978.96500	976.00600	976.00600		0.00	0	
AL7T	On	03/11/2022	Index Future			993.53700	993.53700	990.54300	990.54300		0.00	0	
AL7T	On	02/02/2023	Index Future			1,008.12000	1,008.12000	1,005.08400	1,005.08400		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/05/2022	Index Future			860.49900	860.49900	859.39100	859.39100		0.00	0	12
ALBI	On	04/08/2022	Index Future			871.20100	871.20100	870.07900	870.07900		0.00	0	9
ALBI	On	03/11/2022	Index Future			884.17000	884.17000	883.03800	883.03800		0.00	0	
ALBI	On	02/02/2023	Index Future			897.14700	897.14700	896.00100	896.00100		0.00	0	
Total ALBI Future											0.00	0	21
Total For ALBI											0.00	0	21
IGOV	On	05/05/2022	Index Future			316.04500	316.04500	316.06800	316.06800		0.00	0	49
IGOV	On	04/08/2022	Index Future			320.05200	320.05200	320.07600	320.07600		0.00	0	
IGOV	On	03/11/2022	Index Future			324.89200	324.89200	324.91900	324.91900		0.00	0	
IGOV	On	02/02/2023	Index Future			329.73600	329.73600	329.76400	329.76400		0.00	0	
Total IGOV Future											0.00	0	49
Total For IGOV											0.00	0	49
Total for Index											0.00	0	71
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			4.52500	95.47500	4.55000	95.45000		0.00	0	
JIBAR	f On	18/05/2022	Jibar Future			4.57000	95.43000	4.61000	95.39000		0.00	0	
JIBAR	f On	15/06/2022	Jibar Future			4.87500	95.12500	4.91500	95.08500		0.00	0	
JIBAR	f On	20/07/2022	Jibar Future			4.92000	95.08000	4.97000	95.03000		0.00	0	
JIBAR	f On	17/08/2022	Jibar Future			5.21000	94.79000	5.36500	94.63500		0.00	0	
JIBAR	f On	21/09/2022	Jibar Future			5.26000	94.74000	5.33000	94.67000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 21/12/2022 Jibar Future			5.72500	94.27500	5.84500	94.15500				0.00	0	6
JIBAR f On 15/03/2023 Jibar Future			6.06000	93.94000	6.19000	93.81000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.20000	93.80000	6.35500	93.64500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.35500	93.64500	6.51500	93.48500				0.00	0	7
JIBAR f On 20/12/2023 Jibar Future			6.49500	93.50500	6.66500	93.33500				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 :										538,865,492.36	6,044	1,213,05
ABCPI3 On 07/12/2023 Spot Bond			2.75500	317.32126	2.75500	317.24232				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.02038				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.16213				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.40795	9.65000	101.38169				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.61000	93.94284	10.61000	93.91616				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.86652				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.04212				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.20494				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.75646				0.00	480,000,000	340,000,000
Total ABFN16 SPOT										0.00	480,000,000	340,000,000

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 ABFN16										0.00	480,000,000	340,000,000
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.86717				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.14941				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.46465				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	99.93542				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.04550				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.00010				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.40432				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	550,000,000
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.51633				0.00	0	550,000,000
Total ABFN29 SPOT										0.00	0	550,000,000
Total For ABFN29										0.00	0	550,000,000
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.41742				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.67625				0.00	320,000,000	160,000,000
Total ABFN32 SPOT										0.00	320,000,000	160,000,000
Total For ABFN32										0.00	320,000,000	160,000,000
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.20994				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.96264				0.00	400,000,000	700,000,000

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	400,000,000	700,000,000
Total For ABFN35										0.00	400,000,000	700,000,000
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.08532				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	101.49934				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 23/04/2022 Spot Bond					0.00000	100.34447				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN38 On 16/09/2022 Spot Bond					0.00000	101.12673				0.00	500,000,000	250,000,000
Total ABFN39 SPOT										0.00	500,000,000	250,000,000
Total For ABFN39										0.00	500,000,000	250,000,000
ABFN39 On 16/09/2024 Spot Bond					0.00000	101.34157				0.00	420,000,000	210,000,000
Total ABFN40 SPOT										0.00	420,000,000	210,000,000
Total For ABFN40										0.00	420,000,000	210,000,000
ABFN40 On 16/09/2026 Spot Bond					0.00000	101.24544				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	100.56437				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN42 On 14/10/2022 Spot Bond					0.00000	100.48977				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN43 On 14/10/2024 Spot Bond					0.00000	100.50419				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN44 On 14/10/2026 Spot Bond					0.00000	100.51453				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.84108				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	99.96195				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	99.96004				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.91792				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.68748				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.80717				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.59687				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.09753				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.10087				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.10371				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.68128				0.00	0	309,127,70
Total ABJ01 SPOT										0.00	0	309,127,70
Total For ABJ01										0.00	0	309,127,70
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.29432				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.53299				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	100.35620				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK104 On 13/03/2024 Spot Bond			7.03500	7.03500	7.03500	149.89932				0.00	0	60,506,50
Total ABK104 SPOT										0.00	0	60,506,50
Total For ABK104										0.00	0	60,506,50
ABK104 On 13/03/2024 Spot Bond			100.00000	34.35477	100.00000	34.27194				0.00	0	
Total ABK104/I2025 SPOT										0.00	0	
Total For ABK104/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.78500	2.78500	2.78500	155.55487				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.69000	3.69000	3.69000	207.60460				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.26500	4.26500	4.26500	236.45558				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.84500	6.84500	6.84500	100.72939				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.62000	7.62000	7.62000	113.22405				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.28500	103.62218	5.28500	103.60736				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.37500	105.80392	5.37500	105.78843				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.31000	112.81605	7.31000	112.79368				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.88500	115.46051	7.88500	115.43585				0.00	0	

Contract 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			5.81500	110.06361	5.81500	110.04618				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.78000	107.82393	7.78000	107.80120				0.00	0	380,688,30
Total ABS7 SPOT										0.00	0	380,688,30
Total For ABS7										0.00	0	380,688,30
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.99044	100.00000	14.95689				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.07500	320.99275	2.07500	320.91880				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.49500	10.49500	10.49500	102.14027				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.11077				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.07645				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.84516				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.07329				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.07329				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.10252				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	101.10252				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	168.49613				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	169.93124				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.01834				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.88037				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.11634				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.34487				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.03717				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.95709				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.29600				0.00	0	1,250,000,00
Total AGL03 SPOT										0.00	0	1,250,000,00
Total For AGL03										0.00	0	1,250,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.54800				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.88642				0.00	0	
Total AGT02 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 AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.56038				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.97145				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.46542				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.48376				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			7.92000	100.04082	7.92000	100.01935				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.51144				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.60365				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.71870				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.40070				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.00011				0.00	160,000,000	40,000,00
Total AHF5A2 SPOT										0.00	160,000,000	40,000,00
Total For AHF5A2										0.00	160,000,000	40,000,00
AHF5A' On 21/08/2023 Spot Bond			6.53500	104.69990	6.53500	104.68130				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.00008				0.00	0	

Contract 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	100.00013				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.00016				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.27539				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.12217				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.45578				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.00013				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.15340				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.00003				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.00005				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	100.00004				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.00005				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.00005				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.00015				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.00014				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.61500	108.18556	7.61500	108.16335				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.03500	104.62059	8.03500	104.59783				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.44000	94.74495	11.44000	94.71584				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.72000	186.82492	5.72000	186.76355				0.00	0	120,000,00
Total AIRL01 SPOT										0.00	0	120,000,00
Total For AIRL01										0.00	0	120,000,00
APF06 On 24/08/2022 Spot Bond					0.00000	99.86244				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.88365				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.41532				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	101.10911				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.21651				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.94467				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.28155				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.61500	251.34736	4.61500	251.27220				0.00	0	45,366,00
Total ASN022 SPOT										0.00	0	45,366,00
Total For ASN022										0.00	0	45,366,00
ASN03 On 07/12/2033 Spot Bond			5.11500	218.47309	5.11500	218.40483				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.56000	197.98774	4.56000	197.92881				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.19187				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.86866				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.65000	116.51787	4.65000	116.48282				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.93072				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.94482				0.00	0	

Contract 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	101.04035				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN204 On 24/08/2025 Spot Bond					0.00000	103.82330				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 29/08/2022 Spot Bond					0.00000	99.84600				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 20/06/2023 Spot Bond					0.00000	101.18845				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.93566				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.09809				0.00	300,000,000	75,000,000
Total ASN278 SPOT										0.00	300,000,000	75,000,000
Total For ASN278										0.00	300,000,000	75,000,000
ASN278 On 20/08/2048 Spot Bond					0.00000	100.00011				0.00	240,000,000	60,000,000
Total ASN279 SPOT										0.00	240,000,000	60,000,000
Total For ASN279										0.00	240,000,000	60,000,000
ASN279 On 21/08/2023 Spot Bond					0.00000	100.00013				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.16119				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.87160				0.00	232,000,000	58,000,000
Total ASN291 SPOT										0.00	232,000,000	58,000,000
Total For ASN291										0.00	232,000,000	58,000,000
ASN291 On 20/12/2023 Spot Bond					0.00000	101.00803				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	101.45879				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.26500	4.26500	4.26500	109.55523				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.76500	4.76500	4.76500	102.13401				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.95438				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.09044				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.20410				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.32478				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			4.76000	114.91103	4.76000	114.87612				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	101.02517				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.93066				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.99737				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.98222				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	100.98222				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN361 On 30/08/2024 Spot Bond					0.00000	99.88729				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	101.17973				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN370 On 20/12/2024 Spot Bond					0.00000	100.96328				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.99936				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN380 On 06/11/2023 Spot Bond					0.00000	100.50173				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2022 Spot Bond					0.00000	101.06644				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	101.06644				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.53128				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.97187				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN391 On 20/11/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.01681				0.00	304,000,000	76,000,000

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 ASN399 SPOT										0.00	304,000,000	76,000,000
Total For ASN399										0.00	304,000,000	76,000,000
ASN400 On 20/12/2024 Spot Bond					0.00000	100.96500				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	101.13675				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN416 On 05/12/2022 Spot Bond					0.00000	101.17971				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	104.32329				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.87575				0.00	0	180,000,000
Total ASN449 SPOT										0.00	0	180,000,000
Total For ASN449										0.00	0	180,000,000
ASN450 On 23/06/2025 Spot Bond					0.00000	100.90390				0.00	0	180,000,000
Total ASN450 SPOT										0.00	0	180,000,000
Total For ASN450										0.00	0	180,000,000
ASN451 On 01/07/2023 Spot Bond					0.00000	101.20310				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN454 On 20/03/2023 Spot Bond					0.00000	101.68417				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN455 On 21/12/2026 Spot Bond					0.00000	104.50357				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.47066				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	100.47542				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	100.53402				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	99.79489				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.29996				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.34980				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	101.80218				0.00	0	400,000,0€
Total ASN479 SPOT										0.00	0	400,000,0€
Total For ASN479										0.00	0	400,000,0€
ASN48 On 20/06/2025 Spot Bond					0.00000	101.33159				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	115.18300				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	99.79993				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	101.74006				0.00	0	400,000,0€
Total ASN489 SPOT										0.00	0	400,000,0€
Total For ASN489										0.00	0	400,000,0€
ASN49 On 15/09/2025 Spot Bond					0.00000	100.95109				0.00	0	100,000,0€
Total ASN497 SPOT										0.00	0	100,000,0€
Total For ASN497										0.00	0	100,000,0€
ASN49 On 15/09/2025 Spot Bond					0.00000	100.95109				0.00	0	100,000,0€
Total ASN498 SPOT										0.00	0	100,000,0€

Contract 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	100,000,00
ASN50: On 28/09/2025 Spot Bond					0.00000	101.29483			0.00	0	450,000,00
Total ASN507 SPOT									0.00	0	450,000,00
Total For ASN507									0.00	0	450,000,00
ASN50: On 21/12/2026 Spot Bond			9.31500	100.33197	9.31500	100.30689			0.00	0	
Total ASN508 SPOT									0.00	0	
Total For ASN508									0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.49500	100.17016	8.49500	100.14727			0.00	0	
Total ASN509 SPOT									0.00	0	
Total For ASN509									0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.04500	98.79402	9.04500	98.77000			0.00	0	
Total ASN510 SPOT									0.00	0	
Total For ASN510									0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.04500	98.79402	9.04500	98.77000			0.00	0	
Total ASN511 SPOT									0.00	0	
Total For ASN511									0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	100.56355	9.10000	100.53944			0.00	0	
Total ASN522 SPOT									0.00	0	
Total For ASN522									0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.65580	11.05000	100.62589			0.00	0	
Total ASN525 SPOT									0.00	0	
Total For ASN525									0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.65289	11.00000	100.62313			0.00	0	
Total ASN530 SPOT									0.00	0	
Total For ASN530									0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.62388	10.50000	100.59543			0.00	0	
Total ASN532 SPOT									0.00	0	
Total For ASN532									0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.62388	10.50000	100.59543			0.00	0	
Total ASN538 SPOT									0.00	0	
Total For ASN538									0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.84253			0.00	0	400,000,00
Total ASN540 SPOT									0.00	0	400,000,00
Total For ASN540									0.00	0	400,000,00
ASN54: On 31/01/2030 Spot Bond					0.00000	100.33595			0.00	0	

Contract 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	100.07025				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	100.62968	10.60000	100.60097				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.15510	10.47000	100.59376				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	100.62678	10.55000	100.59821				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.27839				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.43193				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.25086				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.70663				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.93070				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.01771				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.13015				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	101.30721				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	102.61019				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2023 Spot Bond			9.22000	100.54931	9.22000	100.52427				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.59640				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.52296				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.35905				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.40618				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	99.86190				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	98.86449				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	100.40688				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2022 Spot Bond					0.00000	101.04737				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	100.26722				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	101.02551				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	99.98346				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.21518				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.96973				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	99.85561				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.30828				0.00	920,000,000	460,000,000
Total ASN632 SPOT										0.00	920,000,000	460,000,000
Total For ASN632										0.00	920,000,000	460,000,000
ASN63: On 20/06/2024 Spot Bond					0.00000	101.11964				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.23264				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.43237				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.34495				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.25948				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.62771				0.00	0	

Contract 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	100.98244				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	99.88369				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.00020				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.81452				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.89348				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.17946				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.23092				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.83939				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.76116				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.96288				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.33390				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	100.38616				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.70853				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.37822				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.05932				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.06790				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.94785				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.20914				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.16022				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.00010				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.99657				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.49248				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.65056				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	100.72852			0.00	0	
Total ASN718 SPOT									0.00	0	
Total For ASN718									0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	101.17348			0.00	0	
Total ASN721 SPOT									0.00	0	
Total For ASN721									0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	100.51517			0.00	0	
Total ASN724 SPOT									0.00	0	
Total For ASN724									0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	101.32712			0.00	0	
Total ASN733 SPOT									0.00	0	
Total For ASN733									0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	100.37309			0.00	0	
Total ASN735 SPOT									0.00	0	
Total For ASN735									0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	99.86816			0.00	0	
Total ASN736 SPOT									0.00	0	
Total For ASN736									0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	100.99253			0.00	0	
Total ASN737 SPOT									0.00	0	
Total For ASN737									0.00	0	
ASN740 On 18/02/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total ASN740 SPOT									0.00	0	
Total For ASN740									0.00	0	
ASN741 On 22/02/2022 Spot Bond					0.00000	101.28767			0.00	0	
Total ASN741 SPOT									0.00	0	
Total For ASN741									0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.01640			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	101.03357			0.00	0	
Total ASN746 SPOT									0.00	0	
Total For ASN746									0.00	0	
ASN747 On 25/11/2024 Spot Bond					0.00000	99.92268			0.00	0	

Contract 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	100.35294				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 28/02/2022 Spot Bond					0.00000	101.20907				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN754 On 28/02/2022 Spot Bond					0.00000	101.17951				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN755 On 28/02/2022 Spot Bond					0.00000	101.22044				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN757 On 31/05/2022 Spot Bond					0.00000	99.89033				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN758 On 01/03/2022 Spot Bond					0.00000	101.17204				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN759 On 01/03/2022 Spot Bond					0.00000	101.19450				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN760 On 10/03/2022 Spot Bond					0.00000	101.01340				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN761 On 17/03/2022 Spot Bond					0.00000	100.97336				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN764 On 22/03/2022 Spot Bond					0.00000	100.90928				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN767 On 21/12/2026 Spot Bond					0.00000	101.31077				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	101.23527				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77(On 22/03/2022 Spot Bond					0.00000	100.93136				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77(On 29/03/2022 Spot Bond					0.00000	100.81858				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77(On 05/04/2022 Spot Bond					0.00000	100.64281				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77(On 11/04/2022 Spot Bond					0.00000	100.62778				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.59398				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.57442				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78(On 13/04/2022 Spot Bond					0.00000	100.55476				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78(On 21/12/2026 Spot Bond			8.74884	8.74884	8.74884	108.54282				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78(On 19/04/2022 Spot Bond					0.00000	100.46489				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN78(On 25/04/2022 Spot Bond					0.00000	100.39445				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78(On 28/04/2022 Spot Bond					0.00000	100.35888				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	100.36217				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79 On 28/04/2022 Spot Bond					0.00000	100.36217				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN79 On 15/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,000
Total ASN791 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,000
Total For ASN791									10,000,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,000
BAW21 On 24/03/2022 Spot Bond			4.26500	104.28194	4.26500	104.26980			0.00	0	0	
Total BAW21 SPOT									0.00	0	0	
Total For BAW21									0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.85366	9.30000	103.82740			0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/R208									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.00171			0.00	0	0	100,000,000
Total BAW22 SPOT									0.00	0	0	100,000,000
Total For BAW22									0.00	0	0	100,000,000
BAW28 On 06/06/2022 Spot Bond					0.00000	101.34202			0.00	0	0	
Total BAW28 SPOT									0.00	0	0	
Total For BAW28									0.00	0	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.98456			0.00	0	0	
Total BAW29 SPOT									0.00	0	0	
Total For BAW29									0.00	0	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.73153			0.00	0	0	
Total BAW31 SPOT									0.00	0	0	
Total For BAW31									0.00	0	0	
BAW33 On 13/10/2023 Spot Bond			6.64500	101.46405	6.64500	101.44583			0.00	0	0	
Total BAW33 SPOT									0.00	0	0	
Total For BAW33									0.00	0	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.74060			0.00	0	0	
Total BAW34 SPOT									0.00	0	0	
Total For BAW34									0.00	0	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	0.00000			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 BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.39729				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.51738				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.16932				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.73500	8.73500	8.73500	104.14589				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.10500	11.10500	11.10500	108.25931				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.07503				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.74524				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.99816				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.99849				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.97660				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.36054				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA75 On 31/03/2023 Spot Bond					0.00000	101.98695				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.01273				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.24007				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.20409				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.38675				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.16849				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.23917				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.24219				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.42748				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.37386				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.99352				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.39152				0.00	0	
Total BAYA90 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 BAYA90										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	101.13412				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	101.16904				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	101.13374				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.41555				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.76586				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.45109				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.41631				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.73010				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.48699				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.41587				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD030 On 18/04/2028 Spot Bond			8.05000	8.05000	8.05000	103.12820				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.26647				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.67024				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.24050				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.11555				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.26941				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.38305				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.78587				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	100.13454				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	100.13001				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.52500	101.87753	7.52500	101.85675				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.79499				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL15 On 17/03/2022 Spot Bond					0.00000	101.51994				0.00	0	29,348,80
Total BGL15 SPOT										0.00	0	29,348,80
Total For BGL15										0.00	0	29,348,80
BGL16 On 25/05/2022 Spot Bond					0.00000	99.91632				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.31001				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.90246				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.90763				0.00	165,600,000	82,800,00
Total BGL19 SPOT										0.00	165,600,000	82,800,00
Total For BGL19										0.00	165,600,000	82,800,00
BGT01 On 12/09/2022 Spot Bond					0.00000	103.87716				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.29577				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.51313				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.27500	107.96845	6.27500	107.95002				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.02455				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.66084				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.58695				0.00	0	200,000,00
Total BID14 SPOT										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID14										0.00	0	200,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.42329				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.38655				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.69062				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.21900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	94.42700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.87100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	51.75800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.69692				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BNPP1 On 10/05/2022 Spot Bond					0.00000	100.15722				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.76962				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.00728				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2(On 19/11/2024 Spot Bond					0.00000	99.75203				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond					0.00000	100.18707				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2(On 16/07/2023 Spot Bond					0.00000	100.87703				0.00	0	300,000,00
Total BPPF23 SPOT										0.00	0	300,000,00
Total For BPPF23										0.00	0	300,000,00
BPPF2(On 03/08/2022 Spot Bond					0.00000	100.28642				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2(On 12/10/2023 Spot Bond					0.00000	100.79748				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2(On 03/11/2022 Spot Bond					0.00000	100.26685				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	100.27661				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3(On 24/08/2022 Spot Bond					0.00000	100.00998				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3(On 24/08/2024 Spot Bond					0.00000	100.21105				0.00	0	1,000,000,00
Total BPPF32 SPOT										0.00	0	1,000,000,00
Total For BPPF32										0.00	0	1,000,000,00
BPPF3(On 03/11/2022 Spot Bond					0.00000	100.24488				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	

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 29/03/2024 Spot Bond					0.00000	100.84944				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.16832				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.62928				0.00	0	650,000,00
Total CBL29 SPOT										0.00	0	650,000,00
Total For CBL29										0.00	0	650,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	100.29404				0.00	0	500,000,00
Total CBL30 SPOT										0.00	0	500,000,00
Total For CBL30										0.00	0	500,000,00
CCT01 On 23/06/2023 Spot Bond			7.62500	108.23476	7.62500	108.21251				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.79500	110.18157	7.79500	110.15842				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.39500	112.24413	8.39500	112.21864				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.81500	9.81500	9.81500	101.79369				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.41788				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.85068				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.84016				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.58016				0.00	0	
Total CGR50 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 CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.61783				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.77163	4.77000	107.25700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.37100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.81193				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.38500	110.48422	7.38500	110.46208				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	113.48428	8.70700	115.22900				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	100.31151				0.00	0	
Total CLN368 SPOT										0.00	0	
Total For CLN368										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.40978				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.32914				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	103.72185	10.98000	103.69122				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	111.31500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	118.05823	6.50000	113.53900				0.00	0	
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	101.00801				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.11936				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.11841				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.48500	144.24426	5.48500	144.19765				0.00	0	69,473,30
Total CLN453 SPOT										0.00	0	69,473,30
Total For CLN453										0.00	0	69,473,30
CLN453 On 31/01/2025 Spot Bond			5.92500	142.48953	5.92500	142.44180				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 13/03/2022 Spot Bond			6.73500	104.65608	6.73500	104.63685				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	101.21090				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.96769				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.94672				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN472 On 19/11/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.53500	101.73354	6.53500	101.71582				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.93923				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	101.17814				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	99.87896				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.93500	106.88238	6.93500	111.88684				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.99425				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.67071				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.70960				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.21648				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.75096				0.00	0	
Total CLN505 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 CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.31631				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.92755				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.22607				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.38972	9.96000	104.36170				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.13402	10.01000	103.10634				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.93002				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.38674	9.60000	101.36095				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.11620				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.88991				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	104.21087	9.20000	104.18498				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.95385				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.66577				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.01780				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.07673				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.11620				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.09398				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.27500	104.05964	9.27500	104.03357				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.70570				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.39134				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.63689				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	151.41700				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	99.88553				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN545 On 17/01/2024 Spot Bond					0.00000	101.50165				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			8.74500	104.68533	8.74500	104.66058				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.79500	107.43625	8.79500	107.41071				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.88500	106.79903	8.88500	106.77339				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	315.74496				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	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.10468				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.11685				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	99.95059				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.70804				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	118.11900				0.00	0	
Total CLN560 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 CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.17372				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	102.70418	10.19000	102.71252				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.74500	107.24653	8.74500	107.22118				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.22098				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.74312				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	101.26355				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.16427				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			8.97500	105.90380	8.97500	105.87812				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.12255				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.16508				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.09422				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.19690				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.51604				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.81318				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.18575				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	99.89214				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.25505				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.46541				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	99.89492				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.25354				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.18966				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.00778				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN589 On 18/06/2024 Spot Bond					0.00000	101.00222				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.99552				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.82259				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.90500	146.86180	3.90500	118.73184				0.00	0	48,325,100
Total CLN592 SPOT										0.00	0	48,325,100
Total For CLN592										0.00	0	48,325,100
CLN593 On 24/11/2024 Spot Bond					0.00000	99.95141				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN594 On 27/06/2022 Spot Bond					0.00000	100.83190				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	99.95141				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.22641				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.76650				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.08593				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.00222				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.00222				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.00222				0.00	0	
Total CLN601 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 CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.02400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.37902				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.21735				0.00	0	410,000,00
Total CLN604 SPOT										0.00	0	410,000,00
Total For CLN604										0.00	0	410,000,00
CLN604 On 12/08/2022 Spot Bond					0.00000	100.11128				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.10115				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.55141				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	99.98419				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.91977	9.32000	102.89401				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	100.42284				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.92399				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.21617				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	99.98480				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.65246				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.76696				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	102.35055				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.47312				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.34543				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.36964				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.36841				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.40078				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN624 On 25/01/2023 Spot Bond					0.00000	100.39867				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.51500	102.87754	6.51500	102.85932				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.00023				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.14436				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.53500	65.10555	11.53500	85.62193				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.04360				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.44500	100.23737	9.44500	100.21182				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.00023				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.03997				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.83532				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.23933				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.64711				0.00	0	
Total CLN635 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 CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.00023				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.19105				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.00029				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.48299				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.98327				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.61271				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.98499				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.15020				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.30950				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.00023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.00023				0.00	0	520,000,00
Total CLN652 SPOT										0.00	0	520,000,00
Total For CLN652										0.00	0	520,000,00
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	100.79200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.22265				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.83042				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.61701				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.53900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.36700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	120.16100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	144.95100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN665 On 27/02/2023 Spot Bond					0.00000	101.63299				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.91984				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.00036				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.88919				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.54056				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.41291				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.00030				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	101.15842				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.47747	148.36023	4.47747	97.03491				0.00	0	15,422,40
Total CLN673 SPOT										0.00	0	15,422,40
Total For CLN673										0.00	0	15,422,40
CLN674 On 31/01/2025 Spot Bond			4.47747	148.36023	4.47747	97.03554				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.00031				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.00036				0.00	0	
Total CLN677 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 CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.99170				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.58299				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.05924				0.00	0	440,000,00
Total CLN681 SPOT										0.00	0	440,000,00
Total For CLN681										0.00	0	440,000,00
CLN682 On 07/12/2023 Spot Bond					0.00000	101.12268				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.94786				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.97492				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.35763				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.16066				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.16045				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	101.01706				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.83739				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.01719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.08479				0.00	0	
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	84.12793				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	82.59242				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.21319				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.18933				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.14954				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	87.46775				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.51755				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.69928				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.00038				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.08046				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN709 On 26/08/2025 Spot Bond					0.00000	100.99326				0.00	0	400,000,00
Total CLN709 SPOT										0.00	0	400,000,00
Total For CLN709										0.00	0	400,000,00
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.13598				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	81.38134				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.98249				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.10259				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.00001				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.00001				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.00001				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	80.16557				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.97529				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	79.15358				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	79.47887				0.00	0	
Total CLN721 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 CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.14310				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.19563				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.91721				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.91721				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.91721				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.93411				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.93411				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.93411				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	82.71947				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	83.76888				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	84.41459				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.99441				0.00	0	
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	93.53125				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.11975				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.17121				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	112.68600				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	92.16832				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.00022				0.00	0	680,000,00
Total CLN741 SPOT										0.00	0	680,000,00
Total For CLN741										0.00	0	680,000,00
CLN741 On 31/03/2032 Spot Bond					0.00000	101.03755				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.10981				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	100.66771				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN746 On 28/02/2024 Spot Bond					0.00000	101.63227				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	101.01714				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.39554				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	101.07090				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.70885				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	100.44183				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	98.72945				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	

Contract 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 CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.70659				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.65563				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.70305				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 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	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.28097				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.37960				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	91.85743				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.44183				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.05166				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.05748				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	101.44033				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	80.32709				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	86.04408				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	99.87448				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.41071				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.64000	6.64000	6.64000	118.18295				0.00	0	70,000,00
Total CLN775 SPOT										0.00	0	70,000,00
Total For CLN775										0.00	0	70,000,00
CLN776 On 31/05/2026 Spot Bond					0.00000	101.44571				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.76349				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.34161				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.34445				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN787 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	100.05735				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.39834				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.35864				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.36489				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.95712				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.88181				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.95712				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	101.30117				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	101.16917				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.36226				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.34496				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.25618				0.00	0	
Total CLN792 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 CLN792									0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	100.14404			0.00	0	
Total CLN793 SPOT									0.00	0	
Total For CLN793									0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.21949			0.00	0	
Total CLN794 SPOT									0.00	0	
Total For CLN794									0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.12265			0.00	0	
Total CLN795 SPOT									0.00	0	
Total For CLN795									0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.05000	103.15057	8.05000	103.12820			0.00	0	
Total CLN81 SPOT									0.00	0	
Total For CLN81									0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.83500	107.85721	7.83500	107.83444			0.00	0	
Total COJ05 SPOT									0.00	0	
Total For COJ05									0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.01500	106.88024	10.01500	106.85155			0.00	0	
Total COJ08 SPOT									0.00	0	
Total For COJ08									0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.82500	109.09092	6.82500	109.07081			0.00	0	
Total COJG01 SPOT									0.00	0	
Total For COJG01									0.00	0	
COT01 On 03/04/2023 Spot Bond			7.37000	105.36202	7.37000	105.34108			0.00	0	8,007,10
Total COT01 SPOT									0.00	0	8,007,10
Total For COT01									0.00	0	8,007,10
COT02 On 03/04/2028 Spot Bond			11.80500	97.10420	11.80500	97.07360			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			10.39500	97.78751	10.39500	97.76028			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.73500	9.73500	9.73500	105.76280			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.50990			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.40078				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.06871				0.00	0	140,000,00
Total DSY02 SPOT										0.00	0	140,000,00
Total For DSY02										0.00	0	140,000,00
DSY03 On 21/11/2024 Spot Bond			9.14500	9.14500	9.14500	105.75974				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.39560				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.00013				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.76500	102.98483	6.76500	102.96622				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	49.45212	100.00000	49.34327				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	49.45212	100.00000	49.34327				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.31500	104.42839	7.31500	104.40766				0.00	0	410,000,00
Total DV24 SPOT										0.00	0	410,000,00
Total For DV24										0.00	0	410,000,00
DV24/R On 18/02/2024 Spot Bond			9.69000	100.10461	9.69000	100.07845				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.10461	9.69000	100.07845				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.34500	100.78187	9.34500	100.75646				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.54500	93.30439	11.54500	93.27547				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.10893	10.10000	100.08169				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.10893	10.10000	100.08169				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	100.84454				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.00653				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.46195				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.91031				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.90052				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.73777				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.31588				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2i On 15/12/2024 Spot Bond					0.00000	101.13635				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	98.23960				0.00	0	
Total DVFB25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.25765				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.29910				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	96.93601				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.31548				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.26748				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.00006				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.20149				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.24777				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.50000	104.61704	4.50000	104.60417				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.84500	110.27713	6.84500	110.25663				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.87500	115.61727	4.87500	115.58180				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.65000	103.23128	4.65000	103.20024				0.00	0	

Contract 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 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/1 On 31/01/2037 Spot Bond			2.25000	138.76284	2.25000	138.73015				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.91500	150.81676	3.91500	150.77440				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			3.84200	137.59509	3.84200	137.55672				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.88500	132.85830	3.88500	132.82110				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.56500	117.49813	4.56500	117.46315				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.62000	105.28375	4.62000	105.25217				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	138.76284	2.25000	138.73015				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	166.50341				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	163.83000				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN006 On 09/06/2025 Spot Bond					0.00000	126.93445				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	125.94986				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	123.71636				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	114.96412				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	115.94810				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	111.15071				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	112.99193				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	93.48604				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			495,000,000,000.00	14,950,000,000	14,950,000,000	
Total ELN016 SPOT									15,000,000,000,000.00	14,950,000,000	14,950,000,000	
Total For ELN016									15,000,000,000,000.00	14,950,000,000	14,950,000,000	
EMM03 On 04/05/2024 Spot Bond			9.44500	104.20132	9.44500	104.17476			0.00	0		
Total EMM03 SPOT									0.00	0		
Total For EMM03									0.00	0		
EMM04 On 16/05/2028 Spot Bond			11.26000	11.26000	11.26000	97.07265			0.00	0		
Total EMM04 SPOT									0.00	0		
Total For EMM04									0.00	0		
EMM05 On 17/04/2029 Spot Bond			11.31000	11.31000	11.31000	101.87188			0.00	0	666,666,666	
Total EMM05 SPOT									0.00	0	666,666,666	

Contract 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 EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.54500	9.54500	9.54500	102.79357				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.54500	9.54500	9.54500	103.50137				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.27000	11.27000	11.27000	74.87586				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.58500	10.58500	10.58500	102.13630				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.27000	11.27000	11.27000	96.24009				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.24629				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.13305				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	101.07765				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	101.04924				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.21910				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	99.85214				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	99.88562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	101.20566				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	101.03965				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.16787				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	99.85065				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	99.84654				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.49445				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.35110				0.00	0	20,000,00
Total EQT005 SPOT										0.00	0	20,000,00
Total For EQT005										0.00	0	20,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	100.33340				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.90882				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.61050				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT009 On 11/11/2022 Spot Bond					0.00000	100.17289				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT01(On 12/11/2024 Spot Bond					0.00000	100.23078				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B(On 17/05/2022 Spot Bond					0.00000	100.06090				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B(On 17/08/2022 Spot Bond					0.00000	100.05814				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C(On 17/05/2022 Spot Bond					0.00000	100.06526				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C(On 17/08/2022 Spot Bond					0.00000	100.05868				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	100.06140				0.00	276,000,000	69,000,000
Total ERSA25 SPOT										0.00	276,000,000	69,000,000
Total For ERSA25										0.00	276,000,000	69,000,000
ERSA2(On 17/05/2022 Spot Bond					0.00000	100.05730				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	100.05596				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2(On 17/08/2023 Spot Bond					0.00000	100.06412				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23(On 25/01/2023 Spot Bond			6.16500	104.15270	6.16500	104.13524				0.00	0	700,000,000
Total ES23 SPOT										0.00	0	700,000,000
Total For ES23										0.00	0	700,000,000
ES23/R(On 25/01/2023 Spot Bond			10.00000	100.75762	10.00000	100.73047				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26(On 02/04/2026 Spot Bond			8.54500	100.70458	8.54500	100.68143				0.00	0	5,570,000,000
Total ES26 SPOT										0.00	0	5,570,000,000

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 ES26										0.00	0	5,570,000,00
ES26/R On 02/04/2026 Spot Bond			7.85000	103.07116	7.85000	103.04936				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			10.83500	81.61592	10.84500	81.53716				0.00	0	790,000,00
Total ES33 SPOT										0.00	0	790,000,00
Total For ES33										0.00	0	790,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	103.30780	7.50000	103.28679				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.31500	80.59927	11.30500	80.63931				0.00	0	1,100,000,00
Total ES42 SPOT										0.00	0	1,100,000,00
Total For ES42										0.00	0	1,100,000,00
ES42/R On 25/04/2042 Spot Bond			8.50000	102.78229	8.50000	102.75878				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	101.11576				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.87992				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.02516				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.15743				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.18714				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.09719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.33560				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.09644				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.23633				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.25151				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	103.71213				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.24283				0.00	0	5,565,000,00
Total FRB23 SPOT										0.00	0	5,565,000,00
Total For FRB23										0.00	0	5,565,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.57328				0.00	0	43,000,00
Total FRB24 SPOT										0.00	0	43,000,00
Total For FRB24										0.00	0	43,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.90186				0.00	300,000,000	343,000,00
Total FRB25 SPOT										0.00	300,000,000	343,000,00
Total For FRB25										0.00	300,000,000	343,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.89868				0.00	0	2,700,000,00
Total FRB26 SPOT										0.00	0	2,700,000,00
Total For FRB26										0.00	0	2,700,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB27 On 03/06/2026 Spot Bond			8.12500	109.58011	8.12500	109.55614				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	102.80164				0.00	0	21,967,800
Total FRB28 SPOT										0.00	0	21,967,800
Total For FRB28										0.00	0	21,967,800
FRB29 On 19/04/2026 Spot Bond					0.00000	102.04314				0.00	2,100,000,000	1,700,000,000
Total FRB29 SPOT										0.00	2,100,000,000	1,700,000,000
Total For FRB29										0.00	2,100,000,000	1,700,000,000
FRB30 On 19/04/2026 Spot Bond			8.04500	103.18770	8.04500	103.16535				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	99.95272				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.53500	318.50301	2.53500	318.42566				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.79000	2.79000	2.79000	155.53286				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.75000	206.97722	3.75000	206.92011				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.21000	4.21000	4.21000	109.94448				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.71500	4.71500	4.71500	226.68577				0.00	0	30,000,000
Total FRBI33 SPOT										0.00	0	30,000,000
Total For FRBI33										0.00	0	30,000,000
FRBI46 On 31/03/2046 Spot Bond			4.83000	101.87512	4.83000	101.84407				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.84000	101.88793	4.84000	101.85677				0.00	0	
Total FRBI50 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 FRB150										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			7.09000	7.09000	7.09000	83.12068				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			7.14000	7.14000	7.14000	82.34867				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.08500	4.08500	4.08500	149.95850				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	95.85033				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.10204				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	102.07192				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.45614				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.34975				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	100.57055				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.00005				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	101.11969				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	116.82067				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.21822				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.01142				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	114.70359				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.97710				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	101.49201				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.11562				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.11752				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.40375				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.68299				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 11/11/2024 Spot Bond					0.00000	102.09688				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.60475				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.12737				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.22024				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.84678				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.95644				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.09897				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.20548				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.52638				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.16444				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.35411				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.08524				0.00	0	
Total FRC318 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.20526				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	101.35702				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.11082				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.71311				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.76395				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.72857				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	101.26805				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.21952				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.48962				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	101.88237				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC332 On 25/04/2023 Spot Bond					0.00000	102.18383				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC333 On 07/12/2023 Spot Bond					0.00000	101.53290				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.42604				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.42499				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.98326				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.52767				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.29432				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	101.81946				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.54800				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.44587				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2022 Spot Bond					0.00000	100.39092				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	101.44585				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	100.68110				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35: On 31/07/2023 Spot Bond					0.00000	100.45285				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.53325				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.46528				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.46801				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.31052				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.52814				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.36213				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond					0.00000	100.78771				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.19919				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.90710				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.20650				0.00	0	
Total FRC365 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 FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	101.63524				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	101.55027				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.81840				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	102.82681				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.45081				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.44862				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	102.90410				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.79924				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	103.55593				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	103.53512				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.99412				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.17873				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	101.12804				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 24/03/2022 Spot Bond					0.00000	100.88953				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC38 On 28/04/2022 Spot Bond					0.00000	100.37753				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.08886				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.08886				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.07574				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.07574				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.26000	107.24663	4.26000	107.21551				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.50000	118.75211	4.50000	118.71687				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.43637				0.00	800,000,000	400,000,000
Total FRJ022 SPOT										0.00	800,000,000	400,000,000
Total For FRJ022										0.00	800,000,000	400,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.17257				0.00	0	480,000,000
Total FRJ22 SPOT										0.00	0	480,000,000
Total For FRJ22										0.00	0	480,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.39613				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.71428				0.00	400,000,000	200,000,000
Total FRJ24 SPOT										0.00	400,000,000	200,000,000
Total For FRJ24										0.00	400,000,000	200,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.76013				0.00	800,000,000	400,000,000
Total FRJ25 SPOT										0.00	800,000,000	400,000,000
Total For FRJ25										0.00	800,000,000	400,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.89908				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.08077				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.87565				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.94601				0.00	0	200,000,000
Total FRJ29 SPOT										0.00	0	200,000,000
Total For FRJ29										0.00	0	200,000,000
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.89056				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.02800	4.02800	4.02800	110.53413				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.47000	4.47000	4.47000	119.16974				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.97771				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.34831				0.00	0	
Total FRS104 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 FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			4.61000	117.10878	4.61000	117.07368				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.56500	229.95629	4.56500	229.88780				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			4.75000	115.05600	4.75000	115.02109				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.59500	4.59500	4.59500	229.24310				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.63500	151.90966	3.63500	151.86815				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	131.47195	3.70500	131.43578				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.55000	118.00178	4.55000	117.96660				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.71500	226.75421	4.71500	226.68577				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.76500	225.69870	4.76500	225.63032				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.16500	123.44328	3.16500	153.89366				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.79500	225.06825	4.79500	224.99985				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.75000	115.05600	4.75000	115.02109				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.37000	200.05538	4.37000	199.99686				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.50000	104.76035	5.50000	104.72644				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.26000	201.26380	4.26000	201.20550				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.32000	200.60362	4.32000	200.54522				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.30500	214.66707	5.30500	214.59891				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.45000	105.41156	5.45000	105.37759				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.75000	4.75000	4.75000	115.02109				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.73000	115.34663	4.73000	115.31169				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.13000	202.70274	4.13000	202.64476				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.07500	219.28468	5.07500	219.21640				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.26000	201.26380	4.26000	201.20550				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS143 On 31/03/2028 Spot Bond			4.26000	201.26380	4.26000	201.20550				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.66100	207.99325	3.66100	207.93638				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.93500	150.63425	3.93500	150.59186				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.61000	197.44773	4.61000	197.38870				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.65000	197.01694	4.65000	196.95781				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.90500	150.76121	3.90500	150.71891				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.12500	202.75832	4.12500	202.70035				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.66000	4.66000	4.66000	196.85027				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	6.06102				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.49251				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.54483				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.99364				0.00	308,000,000	77,000,00
Total FRS180 SPOT										0.00	308,000,000	77,000,00
Total For FRS180										0.00	308,000,000	77,000,00
FRS18 On 27/09/2025 Spot Bond					0.00000	100.92595				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	197.43847				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	147.99634				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	184.13692				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	72.67124				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.20785				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.23634				0.00	220,000,000	55,000,00
Total FRS199 SPOT										0.00	220,000,000	55,000,00
Total For FRS199										0.00	220,000,000	55,000,00
FRS20 On 12/08/2025 Spot Bond					0.00000	100.11787				0.00	228,000,000	57,000,00
Total FRS200 SPOT										0.00	228,000,000	57,000,00
Total For FRS200										0.00	228,000,000	57,000,00
FRS20 On 06/08/2025 Spot Bond					0.00000	101.37775				0.00	300,000,000	75,000,00
Total FRS201 SPOT										0.00	300,000,000	75,000,00
Total For FRS201										0.00	300,000,000	75,000,00
FRS20 On 14/10/2025 Spot Bond					0.00000	100.57341				0.00	240,000,000	60,000,00
Total FRS206 SPOT										0.00	240,000,000	60,000,00
Total For FRS206										0.00	240,000,000	60,000,00
FRS20 On 18/11/2024 Spot Bond					0.00000	100.04486				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.86188				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	101.30343				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.98326				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	100.57164				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22{ On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.12026				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23' On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	105.13589				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	108.81786				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	104.22191				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24' On 04/12/2022 Spot Bond					0.00000	101.80252				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	76.18700				0.00	0	
Total FRS242 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.89351				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	114.50572				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.80468				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	101.50221				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.15743				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 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	
FRS25 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	
FRS25 On 23/01/2024 Spot Bond					0.00000	111.61516				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.90362				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.31054				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.65560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS263 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS264 On 31/03/2032 Spot Bond					0.00000	100.94011				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	112.87269				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.94725				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	109.38066				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	101.27278				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	104.53580				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.94152				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS274 On 18/08/2022 Spot Bond					0.00000	100.04530				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	101.18749				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	101.36867				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.75171				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 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	
FRS282 On 30/09/2024 Spot Bond					0.00000	100.99957				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.14500	9.14500	9.14500	106.77664				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 28/02/2031 Spot Bond			9.14500	9.14500	9.14500	106.77664				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 25/10/2026 Spot Bond					0.00000	100.38391				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS288 On 13/11/2023 Spot Bond					0.00000	100.16255				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS289 On 31/01/2030 Spot Bond			10.49400	10.49400	10.49400	94.78324				0.00	0	
Total FRS289 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 FRS289										0.00	0	
FRS29 On 03/03/2022 Spot Bond					0.00000	101.06674				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	96.28830				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	91.70855				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	96.56604				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 28/04/2022 Spot Bond					0.00000	100.35296				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.33500	2.33500	2.33500	319.50647				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.06500	321.04715	2.06500	320.97329		413,000,000,000.00		200,000,000	1,940,000,00	
Total FRS37 SPOT								413,000,000,000.00		200,000,000	1,940,000,00	
Total For FRS37								413,000,000,000.00		200,000,000	1,940,000,00	
FRS43 On 07/12/2023 Spot Bond			2.07500	2.07500	2.07500	320.91880				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.27157				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.45000	111.09469	4.45000	111.06188				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.08500	75.24973	4.08500	118.35391				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.05500	3.05500	3.05500	154.37236				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.33500	3.33500	3.33500	153.15734				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.13500	3.13500	3.13500	315.21200				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.79500	5.79500	5.79500	101.76073				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			6.95500	111.65963	6.95500	111.63866				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.45500	107.54275	7.45500	107.52101		8,796,900,000,000.00		1,180,000,000	590,000,00	
Total FRX25 SPOT								8,796,900,000,000.00		1,180,000,000	590,000,00	
Total For FRX25								8,796,900,000,000.00		1,180,000,000	590,000,00	
FRX26 On 01/10/2026 Spot Bond			7.73500	110.47276	7.73500	110.44972		12,416,245,205,000.00		1,605,203,000	802,601,50	
Total FRX26 SPOT								12,416,245,205,000.00		1,605,203,000	802,601,50	
Total For FRX26								12,416,245,205,000.00		1,605,203,000	802,601,50	
FRX27 On 07/03/2027 Spot Bond			7.98000	113.74193	7.98000	113.71735		18,513,600,000,000.00		2,320,000,000	1,388,413,00	
Total FRX27 SPOT								18,513,600,000,000.00		2,320,000,000	1,388,413,00	
Total For FRX27								18,513,600,000,000.00		2,320,000,000	1,388,413,00	
FRX28 On 26/07/2028 Spot Bond			8.05500	110.94415	8.05500	110.91996				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.74500	106.24885	8.74500	106.22373				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.90000	103.68752	8.90000	103.66258				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.10000	113.42508	9.10000	113.39736				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX45 On 14/04/2045 Spot Bond			10.64000	80.29959	10.64000	80.27673				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.94321				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.21320				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.35408				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.37405				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.40019				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.41324				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.23686				0.00	0	240,000,00
Total GBL05 SPOT										0.00	0	240,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GBL05										0.00	0	240,000,00
GBL06 On 21/06/2024 Spot Bond					0.00000	101.32187				0.00	0	20,200,000,00
Total GBL06 SPOT										0.00	0	20,200,000,00
Total For GBL06										0.00	0	20,200,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.11397				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.99206				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.94147				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.26427				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.77691				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.81000	115.01251	3.81000	114.98060				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.68745				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.41400	109.30930	6.41400	109.29034				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.09831				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.33332				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.64500	109.87973	6.64500	109.86000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.49667				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.29426				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.04928				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.58268				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.18256				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.45946				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.77076				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.73337				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.89873				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.21523				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.16094				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT34 On 18/04/2029 Spot Bond					0.00000	98.23563				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.71922				0.00	0	300,000,00
Total GRT36 SPOT										0.00	0	300,000,00
Total For GRT36										0.00	0	300,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.75619				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.31796				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.44215				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.60311				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.00003				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.71649				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.37815				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.76501				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.74073				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.92983				0.00	0	
Total H10T2 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 H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.63989				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.10270				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.93078				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.68636				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.16167				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.31762				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.52399				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.92672				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.22951				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.12474				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.80867				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.75895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.74482				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.66500	317.80400	2.66500	317.72569				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.02500	3.02500	3.02500	322.66720				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.03500	101.69532	10.03500	101.66826				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.51000	80.51075	4.51000	107.35050				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			10.71500	90.60912	10.71500	90.58300				0.00	0	4,110,000,00
Total HWAY34 SPOT										0.00	0	4,110,000,00
Total For HWAY34										0.00	0	4,110,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.72106	100.00000	9.69931				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			10.88500	89.14311	10.88500	89.11701				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	9.71896	100.00000	9.69722				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	100.56275				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	100.40755				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	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
HWF13 On 28/11/2022 Spot Bond					0.00000	99.89783				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.48500	156.91939	2.48500	156.88142			573,954,587,885,000.00	230,967,641,000	466,540,200,000	
Total I2025 SPOT									3,954,587,885,000.00	230,967,641,000	466,540,200,000	
Total For I2025									3,954,587,885,000.00	230,967,641,000	466,540,200,000	
I2029 On 31/03/2029 Spot Bond			3.33000	116.42022	3.34000	116.31385			164,795,706,000,000.00	49,488,200,000	331,834,220,800	
Total I2029 SPOT									4,795,706,000,000.00	49,488,200,000	331,834,220,800	
Total For I2029									4,795,706,000,000.00	49,488,200,000	331,834,220,800	
I2033 On 28/02/2033 Spot Bond			3.78500	112.28746	3.76000	112.52891			236,215,513,153,000.00	62,408,325,800	340,144,318,500	
Total I2033 SPOT									6,215,513,153,000.00	62,408,325,800	340,144,318,500	
Total For I2033									6,215,513,153,000.00	62,408,325,800	340,144,318,500	
I2038 On 31/01/2038 Spot Bond			3.84000	129.20320	3.85000	129.00096			231,702,144,000,000.00	60,339,100,000	319,803,492,800	
Total I2038 SPOT									11,702,144,000,000.00	60,339,100,000	319,803,492,800	
Total For I2038									11,702,144,000,000.00	60,339,100,000	319,803,492,800	
I2046 On 31/03/2046 Spot Bond			3.83500	119.98763	3.83000	120.05532			17,410,900,000,000.00	4,540,000,000	347,551,287,100	
Total I2046 SPOT									17,410,900,000,000.00	4,540,000,000	347,551,287,100	
Total For I2046									17,410,900,000,000.00	4,540,000,000	347,551,287,100	
I2050 On 31/12/2050 Spot Bond			3.84000	122.41871	3.84000	122.38459			120,156,672,000,000.00	31,290,800,000	348,588,357,100	
Total I2050 SPOT									20,156,672,000,000.00	31,290,800,000	348,588,357,100	
Total For I2050									20,156,672,000,000.00	31,290,800,000	348,588,357,100	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.20271			0.00	0		
Total IBG01 SPOT									0.00	0		
Total For IBG01									0.00	0		
IBG02 On 07/02/2027 Spot Bond					0.00000	100.21022			0.00	0		
Total IBG02 SPOT									0.00	0		
Total For IBG02									0.00	0		
IBL101 On 24/05/2022 Spot Bond			6.25000	6.25000	6.25000	102.91622			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	100.17936			0.00	0		
Total IBL102 SPOT									0.00	0		
Total For IBL102									0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.79500	317.10702	2.79500	317.02779			0.00	0		
Total IBL109 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 IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.46592				0.00	600,000,000	300,000,000
Total IBL115 SPOT										0.00	600,000,000	300,000,000
Total For IBL115										0.00	600,000,000	300,000,000
IBL124 On 14/02/2024 Spot Bond					0.00000	100.28877				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.56480				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	99.92711				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.42015				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.11312				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.10281				0.00	1,680,000,000	840,000,000
Total IBL133 SPOT										0.00	1,680,000,000	840,000,000
Total For IBL133										0.00	1,680,000,000	840,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.58182				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.98467				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.47827				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.17973				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.11523				0.00	140,000,000	35,000,00
Total IBL138 SPOT										0.00	140,000,000	35,000,00
Total For IBL138										0.00	140,000,000	35,000,00
IBL141 On 20/02/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.97368				0.00	560,000,000	140,000,00
Total IBL145 SPOT										0.00	560,000,000	140,000,00
Total For IBL145										0.00	560,000,000	140,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.76643				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.94836				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.94616				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.00004				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.36866				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.19590				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL160 On 12/02/2026 Spot Bond					0.00000	100.27740				0.00	0	200,000,00
Total IBL160 SPOT										0.00	0	200,000,00
Total For IBL160										0.00	0	200,000,00
IBL161 On 15/02/2023 Spot Bond					0.00000	100.13184				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.60716				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.52609				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.08241				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.04244				0.00	800,000,000	400,000,00
Total IBL168 SPOT										0.00	800,000,000	400,000,00
Total For IBL168										0.00	800,000,000	400,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.56555				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.43721				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.94476				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	99.94292				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.99617				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.03108				0.00	0	
Total IBL191 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 IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.57621				0.00	940,000,000	470,000,000
Total IBL192 SPOT										0.00	940,000,000	470,000,000
Total For IBL192										0.00	940,000,000	470,000,000
IBL193 On 20/10/2022 Spot Bond					0.00000	100.47243				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.24320				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.20888				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.16494				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.87543				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.87116				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.89304				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.27354				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.21305				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	101.01132				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.15254				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.29054				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.32602				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	80,000,000,000	40,000,000,00	
Total IBL210 SPOT									10,000,000,000,000.00	80,000,000,000	40,000,000,00	
Total For IBL210									10,000,000,000,000.00	80,000,000,000	40,000,000,00	
IBL60 On 17/02/2024 Spot Bond			6.95500	106.16402	6.95500	106.14397			0.00	0		
Total IBL60 SPOT									0.00	0		
Total For IBL60									0.00	0		
IBL78 On 25/11/2022 Spot Bond			5.32500	105.88769	5.32500	105.87232			0.00	0		
Total IBL78 SPOT									0.00	0		
Total For IBL78									0.00	0		
IBL98 On 03/10/2023 Spot Bond					0.00000	101.82108			0.00	0		
Total IBL98 SPOT									0.00	0		
Total For IBL98									0.00	0		
IDCG06 On 24/11/2024 Spot Bond			8.57000	104.70683	8.57000	104.68256			0.00	0		
Total IDCG06 SPOT									0.00	0		
Total For IDCG06									0.00	0		
IDCG08 On 13/05/2030 Spot Bond			9.86000	110.95821	9.86000	111.23426			0.00	0		
Total IDCG08 SPOT									0.00	0		
Total For IDCG08									0.00	0		
IDCG11 On 05/12/2026 Spot Bond			9.16500	108.53292	9.16500	108.50622			0.00	0		
Total IDCG11 SPOT									0.00	0		
Total For IDCG11									0.00	0		
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.74100			0.00	0		
Total IDCG13 SPOT									0.00	0		
Total For IDCG13									0.00	0		
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.25920			0.00	0		
Total IDCG15 SPOT									0.00	0		
Total For IDCG15									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG16 On 12/11/2025 Spot Bond					0.00000	97.58036				0.00	0	500,000,00
Total IDCG16 SPOT										0.00	0	500,000,00
Total For IDCG16										0.00	0	500,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.20692				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.98229				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.91518				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.88183				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.73173				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.37055				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.02273				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.89500	103.78706	7.89500	103.76499				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	103.10956				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.01288				0.00	0	
Total INLV05 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 INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.76406				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.42903				0.00	0	50,000,00
Total INLV07 SPOT										0.00	0	50,000,00
Total For INLV07										0.00	0	50,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	103.72727				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.50548				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.66326				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.98379				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.93395				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.98898				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.15583				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.22484				0.00	164,000,000	41,000,00
Total IPF24 SPOT										0.00	164,000,000	41,000,00
Total For IPF24										0.00	164,000,000	41,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.49636				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.19107				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.19407				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.77006				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.46082				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.74494				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.06831				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.14113				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.01450				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.02000	193.08297	5.02000	193.02312				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.40235				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.15693				0.00	0	50,000,00
Total IV046 SPOT										0.00	0	50,000,00
Total For IV046										0.00	0	50,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	105.17048				0.00	80,000,000	600,000,00
Total IV050 SPOT										0.00	80,000,000	600,000,00
Total For IV050										0.00	80,000,000	600,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV19A On 31/03/2028 Spot Bond			4.92000	194.13722	4.92000	194.07755				0.00	0	21,999,90
Total IV19A SPOT										0.00	0	21,999,90
Total For IV19A										0.00	0	21,999,90
IVC116 On 16/08/2022 Spot Bond					0.00000	100.03905				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	100,000,00
Total IVC134 SPOT										0.00	0	100,000,00
Total For IVC134										0.00	0	100,000,00
IVC140 On 18/04/2024 Spot Bond					0.00000	100.88676				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.57486				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.56045				0.00	0	290,000,00
Total IVC146 SPOT										0.00	0	290,000,00
Total For IVC146										0.00	0	290,000,00
IVC147 On 21/12/2023 Spot Bond					0.00000	101.27499				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.58147				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	101.12923				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.05118				0.00	0	
Total IVC163 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 IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.20080				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.82032				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.67642				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.15007				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.19492				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.03816				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.26559	7.40000	101.24538				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.20596				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.88405				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.45128	7.23000	100.43199				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.13719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	99.89129				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	99.87883	7.45000	99.85865				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.37495				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	101.63182	3.91012	101.63044				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.53423				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.04242				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.28748				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.84500	6.84500	6.84500	100.85445				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.15387				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.75924				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00		25,000,000,000	25,000,000,000
Total IVC211 SPOT									10,000,000,000,000.00		25,000,000,000	25,000,000,000
Total For IVC211									10,000,000,000,000.00		25,000,000,000	25,000,000,000
IVZ077 On 24/02/2022 Spot Bond			4.50000	4.50000	4.50000	99.90147				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	99.81541				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.50000	4.50000	4.50000	99.72950				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	99.63980				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	99.38057				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	99.10359				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	99.01608				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	101.21420				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.32260				0.00	248,000,000	280,995,400
Total KAP012 SPOT										0.00	248,000,000	280,995,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP012										0.00	248,000,000	280,995,40
KAP01 On 24/05/2022 Spot Bond					0.00000	100.01828				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP01 On 19/07/2024 Spot Bond					0.00000	100.45970				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	100.05018				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01 On 29/04/2022 Spot Bond					0.00000	100.49871				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP01 On 19/10/2023 Spot Bond					0.00000	100.50455				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01 On 14/04/2024 Spot Bond					0.00000	100.77822				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01 On 28/07/2024 Spot Bond					0.00000	100.38458				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	101.06255				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	101.06625				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,00	
Total KAP022 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,00	
Total For KAP022									10,000,000,000,000.00	20,000,000,000	20,000,000,00	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.98547				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.64500	125.66695	8.64500	125.63757				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.74500	105.97631	6.74500	105.95700				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.64957				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	100.40402				0.00	0	50,000,00
Total LGL08 SPOT										0.00	0	50,000,00
Total For LGL08										0.00	0	50,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	101.94259				0.00	0	230,960,30
Total LGL09 SPOT										0.00	0	230,960,30
Total For LGL09										0.00	0	230,960,30
LGL10 On 08/10/2025 Spot Bond					0.00000	100.44931				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	102.22551				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.78238				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.13404				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.90721				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06 ¹ On 17/11/2023 Spot Bond					0.00000	100.08491				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 ¹ On 28/05/2022 Spot Bond					0.00000	99.93490				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 ¹ On 28/05/2024 Spot Bond					0.00000	100.19933				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 ¹ On 17/09/2024 Spot Bond					0.00000	100.86909				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 ³ On 02/11/2022 Spot Bond					0.00000	100.62909				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 ¹ On 23/02/2023 Spot Bond					0.00000	99.97179				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 ¹ On 27/07/2023 Spot Bond					0.00000	100.30609				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 ¹ On 27/09/2023 Spot Bond					0.00000	101.10246				0.00	1,160,000,000	580,000,000
Total MBP045 SPOT										0.00	1,160,000,000	580,000,000
Total For MBP045										0.00	1,160,000,000	580,000,000
MBP04 ¹ On 26/02/2022 Spot Bond					0.00000	99.91729				0.00	440,000,000	220,000,000
Total MBP046 SPOT										0.00	440,000,000	220,000,000
Total For MBP046										0.00	440,000,000	220,000,000
MBP04 ¹ On 26/02/2024 Spot Bond					0.00000	99.90352				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 ¹ On 27/03/2022 Spot Bond					0.00000	100.72391				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 ¹ On 27/03/2024 Spot Bond					0.00000	100.73891				0.00	0	
Total MBP049 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 MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.14532				0.00	0	20,000,00
Total MBP050 SPOT										0.00	0	20,000,00
Total For MBP050										0.00	0	20,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.39923				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.71345				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.89500	7.89500	7.89500	110.45078				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.26400	102.42421	6.26400	102.40714				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	101.82591				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.96883				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.97564				0.00	0	20,000,00
Total MML01 SPOT										0.00	0	20,000,00
Total For MML01										0.00	0	20,000,00
MML02 On 10/12/2026 Spot Bond			8.54500	104.74751	8.54500	104.72343				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.50836				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.79500	98.10279	8.79500	99.24860				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.21947				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.14148				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.08608				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.51762				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.74847				0.00	0	300,645,70
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	100.19415				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.17682				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.84002				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.24875				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.28099				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.15385				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.06246				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN21 On 29/06/2023 Spot Bond					0.00000	102.67008				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.36972				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.49000	99.81556	8.49000	99.79263				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.39811				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.20755				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.10704				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	101.87615				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	100.99198				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.47206				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	102.07312				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	100.70227				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	99.98435				0.00	0	
Total MWAR04 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 MWAR04										0.00	0	
MWAR04 On 22/11/2023 Spot Bond					0.00000	99.98328				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR05 On 22/02/2024 Spot Bond					0.00000	99.98320				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR06 On 22/11/2024 Spot Bond					0.00000	99.98345				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.41911				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.01664				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.30855				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.61665				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.88426				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.13679				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.35130				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.54847				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.61000	103.31998	6.61000	103.30142				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.83500	104.93308	6.83500	104.91360				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.42500	104.46245	9.42500	104.43589				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.39342				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.50694				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.31048				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.39482				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.33854				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.30698				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.05137				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.40000	110.54251	6.40000	110.52327				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.20200	106.15019	7.20200	106.12945				0.00	0	240,019,40
Total NBK16A SPOT										0.00	0	240,019,40
Total For NBK16A										0.00	0	240,019,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK17/On 22/04/2026 Spot Bond			8.02500	110.03956	8.02500	110.01577				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19/On 01/06/2022 Spot Bond			6.23000	103.07820	6.23000	103.06091				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/On 01/06/2026 Spot Bond			7.14000	114.01838	7.14000	113.99640				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/On 21/07/2027 Spot Bond			8.37000	110.60006	8.37000	110.57501				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/On 19/11/2022 Spot Bond			5.58500	105.82265	5.58500	105.80654				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			7.09300	114.39517	7.09300	114.37314				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			8.06500	115.82068	8.06500	115.79538				0.00	0	1,000,000,0€
Total NBK24A SPOT										0.00	0	1,000,000,0€
Total For NBK24A										0.00	0	1,000,000,0€
NBK25/On 17/02/2023 Spot Bond			5.86000	5.86000	5.86000	104.66376				0.00	0	1,037,470,0€
Total NBK25A SPOT										0.00	0	1,037,470,0€
Total For NBK25A										0.00	0	1,037,470,0€
NBK25/On 12/02/2025 Spot Bond					0.00000	102.07138				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	46.89020	100.00000	46.78527				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/On 22/04/2026 Spot Bond					0.00000	102.82807				0.00	0	300,000,0€
Total NBK26B SPOT										0.00	0	300,000,0€
Total For NBK26B										0.00	0	300,000,0€
NBK27/On 10/05/2026 Spot Bond			7.82000	114.93604	7.82000	114.91168				0.00	0	182,730,4€
Total NBK27A SPOT										0.00	0	182,730,4€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK27A										0.00	0	182,730,40
NBK28 On 02/08/2023 Spot Bond			5.89600	106.16455	5.89600	106.14752				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.57000	111.50264	7.57000	111.47976				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.42500	105.90802	6.42500	105.88953				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.95500	108.25167	5.95500	108.23412				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.01936				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.50912				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.88466				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.22000	10.22000	10.22000	77.02815				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	102.99341				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.00000				0.00	664,000,000	261,000,00
Total NBK42B SPOT										0.00	664,000,000	261,000,00
Total For NBK42B										0.00	664,000,000	261,000,00
NBK43 On 20/02/2024 Spot Bond					0.00000	101.39901				0.00	0	3,350,000,00
Total NBK43B SPOT										0.00	0	3,350,000,00
Total For NBK43B										0.00	0	3,350,000,00
NBK45 On 15/02/2023 Spot Bond					0.00000	100.58448				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.02055				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.34766				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.82745				0.00	640,000,000	320,000,000
Total NBK49B SPOT										0.00	640,000,000	320,000,000
Total For NBK49B										0.00	640,000,000	320,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.03009				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.56030				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.51922				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.63877				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.43159				0.00	800,000,000	500,000,000
Total NBKB55 SPOT										0.00	800,000,000	500,000,000
Total For NBKB55										0.00	800,000,000	500,000,000
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.28732				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.41582				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.74778				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.11503				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.31036				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.09895				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.50196				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.96691				0.00	0	200,000,00
Total NBKB64 SPOT										0.00	0	200,000,00
Total For NBKB64										0.00	0	200,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.99946				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			9.39000	106.89092	9.39000	106.86382				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.99087				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.42500	106.43950	9.42500	106.41243				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.99946				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.01308				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.03025				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.16694				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.16694				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.58742				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.56888				0.00	0	160,000,00
Total NGL02 SPOT										0.00	0	160,000,00
Total For NGL02										0.00	0	160,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	99.89290				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.77991				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.30351				0.00	0	110,000,00
Total NGL05 SPOT										0.00	0	110,000,00
Total For NGL05										0.00	0	110,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.41680				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.77353				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL08 On 02/07/2025 Spot Bond					0.00000	106.51497				0.00	236,000,000	59,000,00
Total NGL08 SPOT										0.00	236,000,000	59,000,00
Total For NGL08										0.00	236,000,000	59,000,00
NGL09 On 19/06/2026 Spot Bond					0.00000	102.14926				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.93027				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.59555				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.47063				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.67140				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.84908				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.93217				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	102.97845				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.29327				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.69592				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.36841				0.00	0	
Total NGT109 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 NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.23674				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.42947				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.03915				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.90078				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.56076				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.45951				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.36434				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.46801				0.00	0	501,789,90
Total NHM016 SPOT										0.00	0	501,789,90
Total For NHM016										0.00	0	501,789,90
NHM01 On 25/05/2023 Spot Bond					0.00000	102.55170				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	100.21782				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.14949				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	99.84530				0.00	0	493,781,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM021 SPOT										0.00	0	493,781,50
Total For NHM021										0.00	0	493,781,50
NI202 On 07/12/2033 Spot Bond			4.76500	4.76500	4.76500	225.63032				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.63000	3.63000	3.63000	208.29169				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.24000	3.24000	3.24000	153.56829				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.63500	3.63500	3.63500	114.10864				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.60000	4.60000	4.60000	117.22194				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.34500	3.34500	3.34500	153.11416				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	204.91297	3.45000	204.85813				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.14500	3.14500	3.14500	153.98056				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.27500	3.27500	3.27500	212.41078				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.42000	210.77342	3.42000	210.71714				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB17 On 31/01/2038 Spot Bond			4.71500	115.56518	4.71500	115.53021				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.76591				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.88390				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.62541				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.29662				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.44854				0.00	228,000,000	57,000,000
Total NN022 SPOT										0.00	228,000,000	57,000,000
Total For NN022										0.00	228,000,000	57,000,000
NN023 On 07/11/2025 Spot Bond					0.00000	100.52769				0.00	280,000,000	70,000,000
Total NN023 SPOT										0.00	280,000,000	70,000,000
Total For NN023										0.00	280,000,000	70,000,000
NN026 On 21/11/2025 Spot Bond					0.00000	101.30021				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.96855				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.63824				0.00	336,000,000	84,000,000
Total NN034 SPOT										0.00	336,000,000	84,000,000
Total For NN034										0.00	336,000,000	84,000,000
NN036 On 28/02/2023 Spot Bond					0.00000	101.24534				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	139.46083				0.00	0	
Total NN037 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 NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.11961				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.98401				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.66149				0.00	336,000,000	84,000,00
Total NN040 SPOT										0.00	336,000,000	84,000,00
Total For NN040										0.00	336,000,000	84,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	170.87710				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.13582				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	170.63012				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	167.29823				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.09135				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	144.28941				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.69199				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	93.77372				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.11407				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.14871				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.62792				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.95892				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.12347				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.68388				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.04563				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.03316				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.99538				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.07931				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.03316				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.56743				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN115 On 13/10/2023 Spot Bond					0.00000	100.75627				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.59177				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.40663				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	101.08715				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	124.36000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	119.01000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	126.60000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	124.91000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	124.19183				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	124.98749				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	93.24923				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	110.12954				0.00	0	
Total NNF029 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 NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	124.98749				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	95.72562				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	98.14651				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.19245				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05 On 22/02/2022 Spot Bond					0.00000	96.08690				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.84514				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.83943				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.83943				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.83618				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.76407				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	101.76123				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 17/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF068 On 18/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF069 On 22/02/2022 Spot Bond					0.00000	101.27151				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF070 On 22/02/2022 Spot Bond					0.00000	101.27151				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF071 On 23/02/2022 Spot Bond					0.00000	101.25753				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF072 On 22/02/2022 Spot Bond					0.00000	101.27151				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF073 On 26/05/2022 Spot Bond					0.00000	99.89415				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF074 On 28/02/2022 Spot Bond					0.00000	101.20907				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF075 On 28/02/2022 Spot Bond					0.00000	101.20907				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NNF076 On 29/04/2022 Spot Bond					0.00000	100.30827				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF077 On 29/07/2022 Spot Bond					0.00000	100.29595				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF079 On 28/04/2022 Spot Bond					0.00000	100.35231				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	128.97878				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A24 On 22/05/2052 Spot Bond					0.00000	85.24077				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A25 On 22/05/2022 Spot Bond					0.00000	99.98454				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A27 On 22/05/2023 Spot Bond					0.00000	99.98460				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A28 On 22/05/2053 Spot Bond					0.00000	99.98445				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	99.98706				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	109.97928				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	99.98356				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B21 On 22/05/2022 Spot Bond					0.00000	99.98412				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C10 On 22/05/2052 Spot Bond					0.00000	99.98582				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C17 On 22/05/2052 Spot Bond					0.00000	111.92083				0.00	0	
Total NQ1C17 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 NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.98541			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.83500	107.39875	6.83500	107.37881			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02: On 31/05/2023 Spot Bond			3.00500	202.18559	3.00500	202.13392			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.94500	113.95216	9.94500	113.92178			0.00	0	420,000,00
Total NRA028 SPOT									0.00	0	420,000,00
Total For NRA028									0.00	0	420,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	15.13342	100.00000	15.09974			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	100.94801			0.00	152,000,000	38,000,00
Total NTC21 SPOT									0.00	152,000,000	38,000,00
Total For NTC21									0.00	152,000,000	38,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.36969			0.00	20,000,000	5,000,00
Total NTC23 SPOT									0.00	20,000,000	5,000,00
Total For NTC23									0.00	20,000,000	5,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	101.40833			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.99383			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.00713			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.86971			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	101.13588				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.17487				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	100.31916				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.95656				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.80960				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.19500	104.71568	6.19500	104.69798				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.13500	115.07402	7.13500	115.05173				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			6.42000	107.24527	6.42000	107.22654				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.20000	114.58352	8.20000	114.55808				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.96924				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.77172				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML13 On 23/09/2026 Spot Bond					0.00000	100.91362				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.32591				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.36662				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.03535				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.65475				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	99.89023				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	99.88834				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.65620				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.57000	113.46043	7.64500	113.11762			273,803,195,125,000.00	1,753,474,662,500	1,564,790,676,90
Total R186 SPOT									3,803,195,125,000.00	753,474,662,500	564,790,676,90
Total For R186									3,803,195,125,000.00	753,474,662,500	564,790,676,90
R197 On 07/12/2023 Spot Bond			1.72000	322.93178	1.72500	322.83305			9,371,336,064,000.00	5,448,451,200	25,593,939,00
Total R197 SPOT									9,371,336,064,000.00	5,448,451,200	25,593,939,00
Total For R197									9,371,336,064,000.00	5,448,451,200	25,593,939,00
R202 On 07/12/2033 Spot Bond			3.76500	247.97440	3.76500	247.90591			53,490,942,700,500.00	14,207,421,700	238,276,648,20
Total R202 SPOT									3,490,942,700,500.00	14,207,421,700	238,276,648,20
Total For R202									3,490,942,700,500.00	14,207,421,700	238,276,648,20
R2023 On 28/02/2023 Spot Bond			5.21500	102.35181	5.23500	102.31730			140,937,600,915,000.00	218,779,981,000	537,819,903,90
Total R2023 SPOT									10,937,600,915,000.00	218,779,981,000	537,819,903,90
Total For R2023									10,937,600,915,000.00	218,779,981,000	537,819,903,90
R2030 On 31/01/2030 Spot Bond			9.03500	94.70099	9.08500	94.40961			030,213,663,357,500.00	2,770,361,224,500	1,131,520,339,50
Total R2030 SPOT									10,213,663,357,500.00	770,361,224,500	131,520,339,50
Total For R2030									10,213,663,357,500.00	770,361,224,500	131,520,339,50
R2032 On 31/03/2032 Spot Bond			9.47000	95.44737	9.52000	95.11991			054,886,737,403,000.00	1,272,955,304,900	878,938,777,70
Total R2032 SPOT									4,886,737,403,000.00	272,955,304,900	378,938,777,70
Total For R2032									4,886,737,403,000.00	272,955,304,900	378,938,777,70
R2035 On 28/02/2035 Spot Bond			9.90000	92.44641	9.91000	92.35330			111,972,516,770,000.00	718,381,062,300	1,360,586,081,90
Total R2035 SPOT									11,972,516,770,000.00	718,381,062,300	360,586,081,90
Total For R2035									11,972,516,770,000.00	718,381,062,300	360,586,081,90
R2037 On 31/01/2037 Spot Bond			10.07500	88.47271	10.09500	88.30966			664,057,478,592,500.00	562,189,327,900	1,114,900,549,40
Total R2037 SPOT									4,057,478,592,500.00	562,189,327,900	114,900,549,40
Total For R2037									4,057,478,592,500.00	562,189,327,900	114,900,549,40
R2040 On 31/01/2040 Spot Bond			10.25500	90.33207	10.23500	90.45698			646,582,509,869,500.00	843,157,728,900	1,139,451,822,80
Total R2040 SPOT									16,582,509,869,500.00	843,157,728,900	139,451,822,80
Total For R2040									16,582,509,869,500.00	843,157,728,900	139,451,822,80
R2044 On 31/01/2044 Spot Bond			10.31500	87.01807	10.30000	87.10903			484,736,154,500,000.00	531,724,300,000	1,436,801,500,00
Total R2044 SPOT									14,736,154,500,000.00	531,724,300,000	436,801,500,00
Total For R2044									14,736,154,500,000.00	531,724,300,000	436,801,500,00
R2048 On 28/02/2048 Spot Bond			10.24500	86.35071	10.22500	86.48683			282,587,177,000,000.00	1,296,494,600,000	1,645,418,427,50
Total R2048 SPOT									12,587,177,000,000.00	296,494,600,000	645,418,427,50
Total For R2048									12,587,177,000,000.00	296,494,600,000	645,418,427,50
R209 On 31/03/2036 Spot Bond			9.88500	75.13709	9.89500	75.05696			257,631,667,514,500.00	228,389,647,700	675,307,632,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R209 SPOT									57,631,667,514,500.00	228,389,647,700	575,307,632,80
Total For R209									57,631,667,514,500.00	228,389,647,700	575,307,632,80
R210 On 31/03/2028 Spot Bond			2.95000	216.31890	2.92000	216.62360			7,611,000,000,000.00	2,580,000,000	183,228,043,90
Total R210 SPOT									7,611,000,000,000.00	2,580,000,000	183,228,043,90
Total For R210									7,611,000,000,000.00	2,580,000,000	183,228,043,90
R213 On 28/02/2031 Spot Bond			9.31000	85.99729	9.36000	85.70310			076,677,018,907,000.00	867,527,069,700	821,629,281,30
Total R213 SPOT									7,611,000,000,000.00	2,580,000,000	183,228,043,90
Total For R213									7,611,000,000,000.00	2,580,000,000	183,228,043,90
R214 On 28/02/2041 Spot Bond			10.24500	68.80805	10.23500	68.85166			211,175,563,902,500.00	996,698,444,500	951,108,164,00
Total R214 SPOT									11,175,563,902,500.00	996,698,444,500	951,108,164,00
Total For R214									11,175,563,902,500.00	996,698,444,500	951,108,164,00
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.82888			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.52894			0.00	0	500,000,00
Total RDFB12 SPOT									0.00	0	500,000,00
Total For RDFB12									0.00	0	500,000,00
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.16144			0.00	260,000,000	165,000,00
Total RDFB14 SPOT									0.00	260,000,000	165,000,00
Total For RDFB14									0.00	260,000,000	165,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.30481			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.62522			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.30784			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.87858			0.00	0	
Total RDFB19 SPOT									0.00	0	
Total For RDFB19									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.89238			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	

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 22/03/2026 Spot Bond					0.00000	100.93390				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.80089				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.00050				0.00	0	500,000,00
Total RDFB23 SPOT										0.00	0	500,000,00
Total For RDFB23										0.00	0	500,000,00
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.76435				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	99.99384				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.37794				0.00	0	20,000,00
Total RDFB27 SPOT										0.00	0	20,000,00
Total For RDFB27										0.00	0	20,000,00
RED13 On 13/05/2026 Spot Bond					0.00000	100.14581				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	101.05092				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.23556				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	101.94263				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.10938				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.54290				0.00	0	
Total RED402 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 RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.86357				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.87311				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.95449				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.45283				0.00	0	215,000,00
Total RED705 SPOT										0.00	0	215,000,00
Total For RED705										0.00	0	215,000,00
RES40 On 13/10/2022 Spot Bond					0.00000	100.59090				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.91641				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.44962				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.65448				0.00	0	300,000,00
Total RES50 SPOT										0.00	0	300,000,00
Total For RES50										0.00	0	300,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	100.26732				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.98544				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			6.88500	106.28005	6.88500	106.26029				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.61500	95.72856	11.61500	95.69887				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.66000	101.70202	10.66000	101.67301				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.30618				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.76500	101.13660	9.76500	101.11011				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.39500	104.31523	5.39500	104.30002				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	100.28454				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.29837				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.84500	110.52818	7.84500	110.50469				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.60169				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.88000	106.01688	6.88000	105.99707				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS3 On 25/05/2026 Spot Bond			7.85500	103.22375	7.85500	103.20178				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.15000	108.83906	8.15000	108.81518				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.10500	111.26348	7.10500	111.24203				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.31500	105.20464	7.31500	105.18375				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.08000	104.13978	9.08000	104.11423				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.64500	105.80479	5.64500	105.78852				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.71000	112.29107	7.71000	112.26760				0.00	0	121,820,30
Total SBS42 SPOT										0.00	0	121,820,30
Total For SBS42										0.00	0	121,820,30
SBS43 On 12/11/2027 Spot Bond			8.23000	114.64900	8.23000	114.62346				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.97000	104.59741	5.97000	104.58041				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.89008				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			6.80500	6.80500	6.80500	105.87739				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.42596				0.00	0	
Total SBS52 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 SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.75192				0.00	0	200,000,00
Total SBS53 SPOT										0.00	0	200,000,00
Total For SBS53										0.00	0	200,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	101.38154				0.00	340,000,000	620,000,00
Total SBS55 SPOT										0.00	340,000,000	620,000,00
Total For SBS55										0.00	340,000,000	620,000,00
SBS56 On 12/06/2022 Spot Bond			4.72000	103.00972	4.72000	102.99659				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.24378				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.54169				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.78700				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.80460				0.00	400,000,000	200,000,00
Total SBS62 SPOT										0.00	400,000,000	200,000,00
Total For SBS62										0.00	400,000,000	200,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.14105				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.33141				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.74950				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.91776				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.69494				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.12477				0.00	4,000,000,000	2,000,000,000
Total SBS68 SPOT										0.00	4,000,000,000	2,000,000,000
Total For SBS68										0.00	4,000,000,000	2,000,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	99.86064				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.19819				0.00	1,000,000,000	500,000,000
Total SBS70 SPOT										0.00	1,000,000,000	500,000,000
Total For SBS70										0.00	1,000,000,000	500,000,000
SBS71 On 02/02/2027 Spot Bond					0.00000	100.17222				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.90778				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.12500	320.72087	2.12500	320.64655				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.80500	4.80500	4.80500	224.79019				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.00007				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.00008				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.73621				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.36922				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT103 On 31/03/2024 Spot Bond					0.00000	104.61516				0.00	500,000,000	500,000,000
Total SBT103 SPOT										0.00	500,000,000	500,000,000
Total For SBT103										0.00	500,000,000	500,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	105.11521				0.00	0	0
Total SBT104 SPOT										0.00	0	0
Total For SBT104										0.00	0	0
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBT105 SPOT										0.00	0	0
Total For SBT105										0.00	0	0
SBT106 On 31/12/2026 Spot Bond					0.00000	101.31529				0.00	0	0
Total SBT106 SPOT										0.00	0	0
Total For SBT106										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	101.86622				0.00	268,000,000	117,000,000
Total SBT201 SPOT										0.00	268,000,000	117,000,000
Total For SBT201										0.00	268,000,000	117,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.12918				0.00	0	50,000,000
Total SBT202 SPOT										0.00	0	50,000,000
Total For SBT202										0.00	0	50,000,000
SBT203 On 03/12/2023 Spot Bond			6.60500	108.55166	6.60500	108.53228				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	101.15803				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	101.08557				0.00	0	50,000,000
Total SBT206 SPOT										0.00	0	50,000,000
Total For SBT206										0.00	0	50,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	107.16096				0.00	328,000,000	632,000,000
Total SBT207 SPOT										0.00	328,000,000	632,000,000
Total For SBT207										0.00	328,000,000	632,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.14998				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	101.01008				0.00	0	50,000,000
Total SBT209 SPOT										0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT209										0.00	0	50,000,00
SGI006 On 11/07/2022 Spot Bond					0.00000	100.51893				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.02114				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.02374				0.00	0	129,024,40
Total SLI6 SPOT										0.00	0	129,024,40
Total For SLI6										0.00	0	129,024,40
SLI7 On 16/08/2028 Spot Bond			8.64000	99.06186	8.64000	99.03871				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.09477				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.16123				0.00	168,000,000	42,000,00
Total SLRA5 SPOT										0.00	168,000,000	42,000,00
Total For SLRA5										0.00	168,000,000	42,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.09802				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.09719				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.10370				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.09564				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.10370				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.10206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.11343				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.09889				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.10695				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.10611				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.93000	109.47597	6.93000	109.45549				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.12374				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	99.88752				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.22947				0.00	0	2,100,000,00
Total SOLB01 SPOT										0.00	0	2,100,000,00
Total For SOLB01										0.00	0	2,100,000,00
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.29704				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.00001				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.89632				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.99770				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.93008				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.15525				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.83297				0.00	340,000,000	170,000,000
Total SPG008 SPOT										0.00	340,000,000	170,000,000
Total For SPG008										0.00	340,000,000	170,000,000
SPG00: On 15/10/2024 Spot Bond					0.00000	100.68002				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	99.97656				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.28016				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.78752				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.41000	3.41000	3.41000	152.83383				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			7.62000	113.24731	7.62000	113.22405				0.00	0	
Total SSN017 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 SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.85000	88.55728	8.85000	88.53610				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.09825				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.57652				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.63500	108.36359	6.63500	108.34417				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.75000	115.05600	4.75000	115.02109				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.98991				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.35916				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.13878				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.75500	2.75500	2.75500	317.24232				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.36384				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.28393				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.60543				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.28500	3.28500	3.28500	153.37347				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			4.75000	4.75000	4.75000	115.02109				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.18000	4.18000	4.18000	110.15746				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.10000	4.10000	4.10000	202.97857				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	99.88882				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	99.89089				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 28/02/2022 Spot Bond					0.00000	99.89590				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.07382				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.04783				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	102.69491				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07(On 15/06/2023 Spot Bond					0.00000	102.41958				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(On 19/06/2023 Spot Bond					0.00000	100.98581				0.00	400,000,000	100,000,000
Total SSN077 SPOT										0.00	400,000,000	100,000,000
Total For SSN077										0.00	400,000,000	100,000,000
SSN07(On 13/07/2023 Spot Bond					0.00000	100.59037				0.00	244,000,000	61,000,000
Total SSN078 SPOT										0.00	244,000,000	61,000,000
Total For SSN078										0.00	244,000,000	61,000,000
SSN08(On 27/08/2024 Spot Bond					0.00000	99.88619				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08(On 12/09/2025 Spot Bond					0.00000	101.17724				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08(On 05/11/2023 Spot Bond					0.00000	100.23247				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08(On 07/12/2033 Spot Bond			4.64000	4.64000	4.64000	228.28008				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08(On 21/12/2026 Spot Bond					0.00000	99.90555				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	101.48571				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09(On 28/05/2025 Spot Bond					0.00000	101.11774				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09(On 28/02/2027 Spot Bond					0.00000	101.45260				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	101.22658				0.00	0	
Total SSN099 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.75000	90.95672	9.75000	90.93280				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.17248				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.25000	97.49526	4.25000	201.31581				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.82000	93.54947	4.82000	224.47611				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.16783				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	101.03024				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2022 Spot Bond					0.00000	100.87601				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.04833				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	96.21181				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.81651				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.56875				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.46813				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN138 On 27/10/2023 Spot Bond					0.00000	100.48519				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	100.37958				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 03/11/2022 Spot Bond					0.00000	100.28982				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN141 On 09/11/2023 Spot Bond					0.00000	100.27831				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 18/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN143 On 18/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN144 On 28/02/2022 Spot Bond					0.00000	101.18868				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN145 On 09/12/2022 Spot Bond					0.00000	101.23644				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN146 On 03/05/2022 Spot Bond					0.00000	100.30697				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN148 On 09/05/2022 Spot Bond					0.00000	100.19048				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.21536				0.00	0	50,000.00
Total SST201 SPOT										0.00	0	50,000.00
Total For SST201										0.00	0	50,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SZ25 On 30/09/2025 Spot Bond			8.11500	106.28737	8.11500	106.26414				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.00001				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	99.99981				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.99983				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.01957	7.21000	100.00000				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	100.02093	7.72000	100.00000				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.11278				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.12105				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.97285				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.86539				0.00	0	500,000,0€
Total TFS148 SPOT										0.00	0	500,000,0€

Contract 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 TFS148									0.00	0	500,000,00
TFS154 On 06/07/2023 Spot Bond					0.00000	101.20614			0.00	0	
Total TFS154 SPOT									0.00	0	
Total For TFS154									0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.29830			0.00	0	
Total TFS156 SPOT									0.00	0	
Total For TFS156									0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.67148			0.00	920,000,000	460,000,00
Total TFS157 SPOT									0.00	920,000,000	460,000,00
Total For TFS157									0.00	920,000,000	460,000,00
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.85284			0.00	0	150,000,00
Total TFS158 SPOT									0.00	0	150,000,00
Total For TFS158									0.00	0	150,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.43498			0.00	0	
Total TFS159 SPOT									0.00	0	
Total For TFS159									0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	99.97705			0.00	0	
Total TFS161 SPOT									0.00	0	
Total For TFS161									0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.59047			0.00	0	
Total TFS162 SPOT									0.00	0	
Total For TFS162									0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.57095			0.00	0	
Total TFS163 SPOT									0.00	0	
Total For TFS163									0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.03076			0.00	0	
Total TFS164 SPOT									0.00	0	
Total For TFS164									0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.36565			0.00	800,000,000	400,000,00
Total TFS165 SPOT									0.00	800,000,000	400,000,00
Total For TFS165									0.00	800,000,000	400,000,00
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.56489			0.00	0	
Total TFS166 SPOT									0.00	0	
Total For TFS166									0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.69385			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.73130				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.75633				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	99.90394				0.00	0	
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	99.99496				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	102.46628				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A€ On 21/11/2022 Spot Bond					0.00000	99.95141				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A€ On 21/11/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A€ On 21/11/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B€ On 21/11/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B€ On 21/11/2022 Spot Bond					0.00000	100.14525				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	100.18168				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.21754				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.00006				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.53704				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.17911				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.00014				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.10268				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.22835				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.02297	8.49000	100.00000				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.11726				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.00003				0.00	0	
Total TH16A5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.00003				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.01569	5.76000	100.00000				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.00003				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.00010				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.00012				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.00011				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	99.99976				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	99.99978				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	99.99971				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	99.99974				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	99.99946				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	99.99951				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	101.08314				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.33500	105.63060	6.33500	105.61240				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.93500	105.75471	6.93500	110.50989				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL26 On 25/11/2024 Spot Bond					0.00000	100.55698				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.61053				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.11500	106.26181	8.11500	106.23859				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.93144				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.97344				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.50171				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.18932				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.93500	109.30444	6.93500	109.28386				0.00	0	1,119,500,0€
Total TN23 SPOT										0.00	0	1,119,500,0€
Total For TN23										0.00	0	1,119,500,0€
TN23/R On 06/11/2023 Spot Bond			100.00000	36.19857	100.00000	36.11757				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.40500	103.33215	8.40500	103.30865				0.00	0	1,610,000,0€
Total TN25 SPOT										0.00	0	1,610,000,0€
Total For TN25										0.00	0	1,610,000,0€
TN25/R On 19/08/2025 Spot Bond			100.00000	14.89653	100.00000	14.86319				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.54500	99.63824	9.54500	99.61257				0.00	0	18,550,000,0€
Total TN27 SPOT										0.00	0	18,550,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN27										0.00	0	18,550,000.00
TN27/R On 14/11/2027 Spot Bond			100.00000	12.01313	100.00000	11.98624				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.01500	101.59737	10.01500	101.59524				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.67500	102.92627	10.67500	102.89686				0.00	0	1,200,000.00
Total TN30 SPOT										0.00	0	1,200,000.00
Total For TN30										0.00	0	1,200,000.00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.26890	8.00000	119.24320				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.11700	101.95176	11.11700	101.94939				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.43500	98.75270	11.43500	98.72254				0.00	0	720,000.00
Total TN40 SPOT										0.00	0	720,000.00
Total For TN40										0.00	0	720,000.00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.98980	10.75000	103.95989				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	100.22006				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.23916				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.09000	100.90790	5.09000	100.50924				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.91004				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.19563				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.92022				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.25500				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.88478	7.61000	101.30107				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.78456				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	101.05137				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.57535				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.34500	104.34753	6.34500	104.32953				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.10455				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.13828				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.65763				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.54366				0.00	32,000,000	8,000,000
Total TRA4A2 SPOT										0.00	32,000,000	8,000,000
Total For TRA4A2										0.00	32,000,000	8,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.57313				0.00	96,000,000	24,000,00
Total TRA4A3 SPOT										0.00	96,000,000	24,000,00
Total For TRA4A3										0.00	96,000,000	24,000,00
TRA4A: On 13/04/2024 Spot Bond			6.63500	108.41340	6.63500	108.39396			636,960,000,000.00		96,000,000	24,000,00
Total TRA4A4 SPOT									636,960,000,000.00		96,000,000	24,000,00
Total For TRA4A4									636,960,000,000.00		96,000,000	24,000,00
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.54366				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.57313				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.10776	8.62000	103.08385				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.55977				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.31241				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.04215				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.31448				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.32525				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.76009				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP257: On 11/03/2022 Spot Bond					0.00000	99.75585				0.00	0	
Total TSP257 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 TSP257										0.00	0	
TSP257 On 16/03/2022 Spot Bond					0.00000	99.68279				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP258 On 11/05/2022 Spot Bond					0.00000	98.95155				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP259 On 16/09/2022 Spot Bond					0.00000	97.10679				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP260 On 07/02/2023 Spot Bond					0.00000	94.29126				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP261 On 13/02/2023 Spot Bond					0.00000	94.06400				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.93085				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.45516				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.12882				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	101.03685				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.90929				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.82176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.50653				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.42211				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.33769				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.26569				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.22769				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			950,000,000,000.00	59,500,000,000	44,500,000,000	
Total TWC401 SPOT									50,000,000,000,000.00	59,500,000,000	44,500,000,000	
Total For TWC401									50,000,000,000,000.00	59,500,000,000	44,500,000,000	
UG26 On 09/03/2026 Spot Bond			9.94500	109.62927	9.94500	109.59988			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.09156			0.00	0		
Total UU1A01 SPOT									0.00	0		
Total For UU1A01									0.00	0		
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.10208			0.00	0		
Total UU1A02 SPOT									0.00	0		
Total For UU1A02									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.10764			0.00	0		
Total UU1A04 SPOT									0.00	0		
Total For UU1A04									0.00	0		
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.11990			0.00	0		
Total UU1A05 SPOT									0.00	0		
Total For UU1A05									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.10695				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.12726				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.12800				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.15100				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.61668				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.83462				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.93717				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.12327				0.00	0	951,000,00
Total VKE15 SPOT										0.00	0	951,000,00
Total For VKE15										0.00	0	951,000,00
VKE16 On 14/02/2025 Spot Bond					0.00000	100.16141				0.00	0	100,000,00
Total VKE16 SPOT										0.00	0	100,000,00
Total For VKE16										0.00	0	100,000,00
VKE17 On 27/08/2022 Spot Bond					0.00000	99.94784				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	99.89033				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.03987				0.00	0	100,000,00
Total WHL03 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total For WHL03									0.00	0	100,000,000
Total for SPOT									1.34e+017	762,268,096,600	187,182,763,900
Total for SPOT :									1.34e+017	762,268,096,600	187,182,763,900
Total Futures									1.34e+017	762,268,102,644	187,183,853,100
Total Options									0.00	0	123,800
Grand Total:									1.34e+017	762,268,102,644	187,183,976,900