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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/02/2022

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			11.43122	76.46962	11.19646	77.69485			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.65144	77.50836	11.40662	78.75073			0.00	0	26
ES33 On 03/11/2022 Bond Future			11.86416	74.84421	11.60899	76.10488			0.00	0	
ES33 On 02/02/2023 Bond Future			12.09200	75.95188	11.82563	77.23136			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/05/2022 Bond Future			11.85650	74.87111	11.63676	76.20358			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			12.05705	75.88922	11.82812	77.24025			0.00	0	3,57
ES42 On 03/11/2022 Bond Future			12.25149	72.72420	12.01296	74.09512			0.00	0	
ES42 On 02/02/2023 Bond Future			12.45160	73.80168	12.20309	75.19302			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 05/05/2022 Bond Future			159.14515	159.14515	159.26298	159.26298			0.00	0	5,47
I2025 On 04/08/2022 Bond Future			159.68854	159.68854	159.80887	159.80887			0.00	0	1,13
I2025 On 03/11/2022 Bond Future			161.98920	161.98920	162.11210	162.11210			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			162.72666	162.72666	162.85177	162.85177			0.00	0	
Total I2025 Future												0.00	0	6,60
Total For I2025												0.00	0	6,60
I2029	On	05/05/2022	Bond Future			117.45508	117.45508	116.97944	116.97944			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			119.05033	119.05033	118.56891	118.56891			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			119.53605	119.53605	119.04824	119.04824			0.00	0	
I2029	On	02/02/2023	Bond Future			121.30258	121.30258	120.80793	120.80793			0.00	0	
Total I2029 Future												0.00	0	4,55
Total For I2029												0.00	0	4,55
I2033	On	05/05/2022	Bond Future			114.12363	114.12363	113.83149	113.83149			0.00	0	2,31
I2033	On	04/08/2022	Bond Future			115.67342	115.67342	115.37804	115.37804			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			116.02898	116.02898	115.72988	115.72988			0.00	0	
I2033	On	02/02/2023	Bond Future			117.74357	117.74357	117.44033	117.44033			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			130.85131	130.85131	131.67707	131.67707			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			130.80831	130.80831	131.64598	131.64598			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			132.69324	132.69324	133.54373	133.54373			0.00	0	
I2038	On	02/02/2023	Bond Future			132.79107	132.79107	133.65424	133.65424			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			119.56891	119.56891	119.96111	119.96111			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			121.19294	121.19294	121.59099	121.59099			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			121.00765	121.00765	121.41207	121.41207			0.00	0	
I2046	On	02/02/2023	Bond Future			122.79632	122.79632	123.20701	123.20701			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			123.35405	123.35405	123.56926	123.56926			0.00	0	8,51
I2050	On	04/08/2022	Bond Future			123.00707	123.00707	123.22592	123.22592			0.00	0	1,15
I2050	On	03/11/2022	Bond Future			124.77959	124.77959	125.00236	125.00236			0.00	0	
I2050	On	02/02/2023	Bond Future			124.55253	124.55253	124.77878	124.77878			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			8.04371	113.33658	7.87199	114.02822		5.23	170,004,870.00	1,500	73,90
R186	On	04/08/2022	Bond Future			8.23929	109.56077	8.05477	110.26233		5.32	0.00	0	
R186	On	03/11/2022	Bond Future			8.41835	111.11577	8.21982	111.82786		5.17	0.00	0	
R186	On	02/02/2023	Bond Future			8.61789	107.44466	8.40337	108.16742		5.18	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												170,004,870.00	1,500	73,94
R186	On	05/05/2022	Bond Future	6.73	Call			26.86000	0.02686	11,710	4.84	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.64	Call			3,256.86000	3.25686	2,675,500	5.73	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			205.34000	0.20534	315,620	5.73	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			4,311.48000	4.31148	3,678,450	5.91	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			96.80000	0.09680	155,410	5.91	0.00	0	40
R186	On	05/05/2022	Bond Future	9.18	Call			5,184.74000	5.18474	4,526,600	6.05	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,189.48000	2.18948	1,698,400	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			436.00000	0.43600	636,560	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,219.62000	2.21962	1,725,240	5.52	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			426.52000	0.42652	623,780	5.52	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,311.31000	2.31131	1,807,250	5.54	0.00	0	40
R186	On	05/05/2022	Bond Future	7.48	Put			2,028.27000	2.02827	2,555,070	5.14	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,075.85000	1.07585	752,070	5.28	0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			1,043.47000	1.04347	1,411,330	5.28	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,702.81000	1.70281	1,272,750	5.41	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			625.71000	0.62571	887,290	5.41	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,159.32000	2.15932	1,671,560	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			50.92000	0.05092	84,420	6.05	0.00	0	40
R186	On	05/05/2022	Bond Future	6.73	Put			4,768.21000	4.76821	5,444,700	4.84	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			235.16000	0.23516	133,420	5.04	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			2,661.84000	2.66184	3,251,740	5.04	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			428.83000	0.42883	263,990	5.14	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			445.48000	0.44548	649,360	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			399.45000	0.39945	587,030	5.54	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			6,509.51000	6.50951	5,867,940	6.35	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			165.31000	0.16531	225,300	6.35	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			167.22000	0.16722	103,750	4.53	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			4,448.52000	4.44852	5,086,610	4.53	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,381.40000	1.38140	1,072,070	5.30	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			1,743.94000	1.74394	2,136,170	5.30	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,740.76000	1.74076	1,382,010	5.38	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,416.01000	1.41601	1,758,820	5.38	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,761.99000	1.76199	1,400,530	5.38	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,399.21000	1.39921	1,739,310	5.38	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,719.67000	1.71967	1,363,630	5.37	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,432.96000	1.43296	1,778,480	5.37	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,422.44000	1.42244	1,720,910	5.30	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			2,558.41000	2.55841	2,148,780	5.29	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	03/11/2022	Bond Future	8.53	Put		1,448.43000	1.44843	1,750,890	5.29	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,580.92000	2.58092	2,169,280	5.29	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		1,435.39000	1.43539	1,735,840	5.29	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,603.50000	2.60350	2,189,880	5.30	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		2,079.73000	2.07973	1,738,260	5.21	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,294.41000	2.29441	2,675,700	5.21	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		2,044.77000	2.04477	1,706,920	5.21	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,327.32000	2.32732	2,712,230	5.21	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		2,062.42000	2.06242	1,722,760	5.21	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,311.03000	2.31103	2,694,130	5.21	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											170,004,870.00	1,500	98,66
R197	On	05/05/2022	Bond Future			327.98303	327.98303	327.95711	327.95711		0.00	0	74
R197	On	04/08/2022	Bond Future			324.03002	324.03002	324.00564	324.00564		0.00	0	
R197	On	03/11/2022	Bond Future			328.70010	328.70010	328.67705	328.67705		0.00	0	
R197	On	02/02/2023	Bond Future			324.95350	324.95350	324.93097	324.93097		0.00	0	
Total R197 Future											0.00	0	74
Total For R197											0.00	0	74
R202	On	05/05/2022	Bond Future			250.45404	250.45404	251.13171	251.13171		0.00	0	6,39
R202	On	04/08/2022	Bond Future			249.39000	249.39000	250.07818	250.07818		0.00	0	9
R202	On	03/11/2022	Bond Future			252.98323	252.98323	253.68264	253.68264		0.00	0	
R202	On	02/02/2023	Bond Future			252.15114	252.15114	252.86179	252.86179		0.00	0	
Total R202 Future											0.00	0	6,48
Total For R202											0.00	0	6,48
R2023	On	05/05/2022	Bond Future			5.36333	103.34390	5.32112	103.37741	0.90	297,630,432.00	2,880	14,71
R2023	On	04/08/2022	Bond Future			5.40322	104.69850	5.33969	104.73340	0.65	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			4.99536	102.30682	4.88069	102.34229	0.36	0.00	0	
Total R2023 Future											297,630,432.00	2,880	17,13
R2023	On	05/05/2022	Bond Future	6.29	Call		779.06000	0.77906	747,370	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		14.34000	0.01434	16,160	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		786.46000	0.78646	754,720	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		13.89000	0.01389	15,660	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		793.87000	0.79387	762,070	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		13.46000	0.01346	15,170	1.11	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		69.36000	0.06936	77,270	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		451.93000	0.45193	424,850	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		68.52000	0.06852	76,340	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		456.35000	0.45635	429,160	0.74	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2023	On	04/08/2022	Bond Future	6.05	Put			67.49000	0.06749	75,200	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			447.31000	0.44731	420,320	0.74	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			445.33000	0.44533	414,550	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			23.40000	0.02340	28,090	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			448.01000	0.44801	417,160	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			23.02000	0.02302	27,640	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			450.87000	0.45087	419,980	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			22.81000	0.02281	27,390	0.44	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												297,630,432.00	2,880	17,13
R2030	On	05/05/2022	Bond Future			9.59303	93.60945	9.37233	94.73818		8.60	121,692,285.00	1,300	74,28
R2030	On	04/08/2022	Bond Future			9.79567	90.85188	9.56383	91.99627		8.58	0.00	0	26,50
R2030	On	03/11/2022	Bond Future			9.97604	92.14198	9.73299	93.30306		8.31	0.00	0	
R2030	On	02/02/2023	Bond Future			10.17227	89.47921	9.91680	90.65737		8.34	0.00	0	
Total R2030 Future												121,692,285.00	1,300	100,78
R2030	On	05/05/2022	Bond Future	10.21	Put			287.81000	0.28781	474,570	9.62	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			8,152.81000	8.15281	7,060,210	10.52	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			43.18000	0.04318	79,310	10.52	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			3,408.18000	3.40818	2,566,340	9.30	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			300.20000	0.30020	493,550	9.60	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			4,437.70000	4.43770	3,499,000	9.61	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			293.95000	0.29395	483,980	9.61	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			1,389.49000	1.38949	891,000	8.67	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			4,930.97000	4.93097	5,987,610	8.04	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			4,480.16000	4.48016	3,538,190	9.62	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			962.95000	0.96295	1,435,600	8.89	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			2,294.68000	2.29468	1,608,850	8.94	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			877.43000	0.87743	1,320,330	8.94	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			391.91000	0.39191	203,210	8.28	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			490.65000	0.49065	777,540	9.30	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			4,395.32000	4.39532	3,459,940	9.60	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			490.98000	0.49098	264,160	8.34	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			3,020.13000	3.02013	3,922,040	8.34	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			926.83000	0.92683	554,440	8.53	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			2,081.89000	2.08189	2,838,230	8.53	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			1,504.68000	1.50468	2,134,920	8.67	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			2,127.04000	2.12704	1,470,960	8.89	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			5.89000	0.00589	1,770	8.03	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			8,985.68000	8.98568	10,110,290	8.03	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
R2030 On 05/05/2022 Bond Future	8.14	Call			34.18000	0.03418	12,430	7.92		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			6,672.64000	6.67264	7,779,620	7.92		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			127.73000	0.12773	55,640	8.04		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.81	Put			3,348.99000	3.34899	4,289,020	8.28		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			2,046.51000	2.04651	1,514,760	8.61		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			2,165.17000	2.16517	2,777,810	8.61		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			2,071.96000	2.07196	1,535,870	8.61		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			2,140.80000	2.14080	2,749,100	8.61		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			235.06000	0.23506	137,180	8.01		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.56	Put			2,116.64000	2.11664	2,720,590	8.62		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			6,981.79000	6.98179	6,001,920	10.07		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			402.55000	0.40255	567,070	10.07		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Call			1,013.88000	1.01388	690,680	8.30		0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			6,805.97000	6.80597	7,852,480	8.01		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Put			3,616.29000	3.61629	4,437,480	8.30		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			2,097.59000	2.09759	1,557,150	8.62		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			3,553.12000	3.55312	2,872,630	8.52		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			1,854.09000	1.85409	2,334,680	8.52		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			3,583.21000	3.58321	2,899,510	8.53		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			1,837.17000	1.83717	2,314,550	8.53		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			3,523.12000	3.52312	2,845,860	8.51		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			1,871.13000	1.87113	2,354,950	8.51		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			3,167.16000	3.16716	2,567,380	8.48		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			2,781.32000	2.78132	3,359,700	8.48		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			1,485.02000	1.48502	1,125,320	8.04		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			4,897.08000	4.89708	5,715,540	8.04		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			2,367.49000	2.36749	1,869,840	8.29		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			3,571.64000	3.57164	4,252,150	8.29		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.80	Call			2,681.55000	2.68155	2,141,520	8.37		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			3,226.74000	3.22674	3,864,870	8.37		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			916.81000	0.91681	665,600	7.80		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			6,253.42000	6.25342	7,180,370	7.80		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			2,802.57000	2.80257	3,383,890	8.48		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			3,192.98000	3.19298	2,590,250	8.49		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			2,760.90000	2.76090	3,336,330	8.49		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			3,017.47000	3.01747	2,435,440	8.45		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			2,909.67000	2.90967	3,505,800	8.45		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.99	Call			3,142.15000	3.14215	2,545,310	8.48		0.00	0	
Total R2030 Option										0.00	0	29,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For R2030										121,692,285.00	1,300	130,21
R2032 On 05/05/2022 Bond Future			10.00203	90.03917	9.79244	91.25223		9.88		16,477,168.11	183	138,01
R2032 On 04/08/2022 Bond Future			10.18641	91.24034	9.96767	92.47011		9.47		0.00	0	14
R2032 On 03/11/2022 Bond Future			10.36032	88.38460	10.13210	89.63226		9.62		0.00	0	
R2032 On 02/02/2023 Bond Future			10.54381	89.67246	10.30545	90.93852		9.22		0.00	0	
Total R2032 Future										16,477,168.11	183	138,21
R2032 On 05/05/2022 Bond Future	9.58	Call			1,021.30000	1.02130	616,940	9.70		0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			2,273.34000	2.27334	3,082,040	9.70		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			2,997.73000	2.99773	2,185,240	10.41		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			6,736.52000	6.73652	5,623,120	11.59		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			125.80000	0.12580	215,770	11.65		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			621.27000	0.62127	960,770	10.59		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			7,033.47000	7.03347	5,908,540	11.66		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			122.83000	0.12283	210,960	11.66		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			7,728.87000	7.72887	6,581,450	11.81		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			87.50000	0.08750	153,140	11.81		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			771.58000	0.77158	1,172,150	10.41		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			3,465.92000	3.46592	2,592,360	10.59		0.00	0	95
R2032 On 05/05/2022 Bond Future	10.98	Put			141.70000	0.14170	241,360	11.59		0.00	0	95
R2032 On 05/05/2022 Bond Future	11.02	Call			6,934.39000	6.93439	5,813,170	11.63		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			128.84000	0.12884	220,680	11.63		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			6,983.92000	6.98392	5,860,830	11.65		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Put			3,067.19000	3.06719	3,832,340	9.24		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			3,061.69000	3.06169	2,366,650	9.64		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			1,756.25000	1.75625	2,290,980	9.64		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			3,095.67000	3.09567	2,396,070	9.65		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Call			10,297.77000	10.29777	9,161,040	11.85		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			1,734.61000	1.73461	2,264,780	9.65		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			362.36000	0.36236	216,770	8.41		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			6,267.78000	6.26778	7,351,960	8.41		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			220.50000	0.22050	313,540	11.85		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			1,647.22000	1.64722	1,182,600	9.24		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.22	Call			3,130.07000	3.13007	2,425,920	9.66		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			1,713.44000	1.71344	2,239,060	9.66		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			8,972.81000	8.97281	7,871,720	11.47		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			314.79000	0.31479	443,470	11.47		0.00	0	80
R2032 On 03/11/2022 Bond Future	9.36	Call			1,114.15000	1.11415	802,540	9.11		0.00	0	48
R2032 On 03/11/2022 Bond Future	10.11	Put			2,948.90000	2.94890	3,598,510	9.70		0.00	0	48
R2032 On 03/11/2022 Bond Future	10.49	Put			2,080.97000	2.08097	2,590,080	10.03		0.00	0	48

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2032	On	03/11/2022	Bond Future	10.56	Call		4,273.63000	4.27363	3,511,120	10.11		0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		1,953.32000	1.95332	2,438,470	10.11		0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Call		1,030.53000	1.03053	736,660	9.06		0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Put		5,724.27000	5.72427	6,678,060	9.06		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		1,784.34000	1.78434	2,236,590	10.23		0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		2,970.66000	2.97066	2,353,440	9.73		0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		2,816.88000	2.81688	3,447,320	9.73		0.00	0	18
R2032	On	03/11/2022	Bond Future	10.49	Call		4,027.25000	4.02725	3,288,700	10.03		0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Put		5,513.22000	5.51322	6,449,270	9.11		0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call		2,826.84000	2.82684	2,228,790	9.70		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call		4,635.29000	4.63529	3,839,880	10.23		0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put		6,653.08000	6.65308	7,630,050	8.59		0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call		2,865.34000	2.86534	2,293,460	9.17		0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call		3,498.52000	3.49852	2,849,250	9.30		0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put		3,649.90000	3.64990	4,344,080	9.17		0.00	0	48
R2032	On	02/02/2023	Bond Future	10.39	Put		3,046.66000	3.04666	3,663,450	9.30		0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call		3,527.53000	3.52753	2,874,940	9.31		0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		3,022.43000	3.02243	3,635,900	9.31		0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call		1,095.13000	1.09513	806,040	8.59		0.00	0	48
R2032	On	02/02/2023	Bond Future	10.50	Call		3,823.72000	3.82372	3,138,380	9.37		0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		2,788.54000	2.78854	3,369,260	9.37		0.00	0	48
R2032	On	02/02/2023	Bond Future	10.38	Call		3,469.64000	3.46964	2,823,680	9.30		0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		3,071.06000	3.07106	3,691,160	9.30		0.00	0	
Total R2032 Option												0.00	0	9,95
Total For R2032												16,477,168.11	183	148,20
R2035	On	05/05/2022	Bond Future			10.45367	90.67914	10.22380	92.17248	11.21		20,946,881.34	231	74,20
R2035	On	04/08/2022	Bond Future			10.63932	91.84822	10.39986	93.36220	10.73		0.00	0	48,48
R2035	On	03/11/2022	Bond Future			10.80574	88.68825	10.55681	90.22406	10.97		0.00	0	
R2035	On	02/02/2023	Bond Future			10.98060	90.01869	10.72148	91.57684	10.44		0.00	0	
Total R2035 Future												20,946,881.34	231	122,70
R2035	On	05/05/2022	Bond Future	10.72	Call		3,955.07000	3.95507	2,899,110	12.36		0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.72	Put		775.04000	0.77504	1,212,420	12.36		0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		4,444.61000	4.44461	3,329,110	12.55		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		8,833.39000	8.83339	7,427,100	13.69		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		110.13000	0.11013	197,180	13.69		0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call		14,086.39000	14.08639	12,600,170	14.12		0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		643.05000	0.64305	1,020,890	12.55		0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Call		8,724.73000	8.72473	7,321,970	13.67		0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		6.34000	0.00634	13,460	14.12		0.00	0	1,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035 On 05/05/2022 Bond Future	11.63	Put			115.27000	0.11527	205,850	13.67		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			8,779.04000	8.77904	7,374,490	13.68		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			112.65000	0.11265	201,440	13.68		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			2,055.81000	2.05581	2,715,520	11.17		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			3,891.73000	3.89173	2,994,970	11.28		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			1,875.85000	1.87585	2,493,070	11.28		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			3,932.27000	3.93227	3,030,310	11.29		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Put			6,429.60000	6.42960	7,703,330	9.85		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			1,163.31000	1.16331	766,380	10.29		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			4,849.99000	4.84999	5,967,040	10.29		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Call			3,155.64000	3.15564	2,362,080	11.02		0.00	0	40
R2035 On 04/08/2022 Bond Future	12.18	Put			350.34000	0.35034	500,560	13.53		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			3,574.04000	3.57404	2,719,770	11.17		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			5,680.89000	5.68089	4,595,220	11.93		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,176.53000	1.17653	1,604,840	11.93		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			10,781.52000	10.78152	9,417,760	13.53		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Put			2,328.28000	2.32828	3,048,700	11.02		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			1,854.46000	1.85446	2,466,480	11.29		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Call			609.10000	0.60910	368,850	9.85		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.74	Call			3,972.73000	3.97273	3,065,590	11.31		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			1,833.06000	1.83306	2,439,900	11.31		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			1,337.94000	1.33794	940,690	10.31		0.00	0	50
R2035 On 03/11/2022 Bond Future	9.82	Put			6,114.15000	6.11415	7,252,710	10.31		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			3,342.86000	3.34286	2,591,440	11.03		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			3,260.53000	3.26053	4,044,920	11.03		0.00	0	50
R2035 On 03/11/2022 Bond Future	10.99	Call			4,867.12000	4.86712	3,929,170	11.45		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			1,957.08000	1.95708	2,499,350	11.64		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			5,478.95000	5.47895	4,481,600	11.65		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			1,939.67000	1.93967	2,478,130	11.65		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			5,520.36000	5.52036	4,519,190	11.67		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			2,218.70000	2.21870	2,816,560	11.45		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.15	Put			1,922.15000	1.92215	2,456,790	11.67		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			5,437.38000	5.43738	4,443,840	11.64		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			2,896.04000	2.89604	3,556,260	10.91		0.00	0	50
R2035 On 02/02/2023 Bond Future	9.81	Call			1,441.23000	1.44123	1,049,560	9.93		0.00	0	50
R2035 On 02/02/2023 Bond Future	9.81	Put			7,248.44000	7.24844	8,414,920	9.93		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			3,562.71000	3.56271	2,823,190	10.55		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			3,938.25000	3.93825	4,756,880	10.55		0.00	0	50
R2035 On 02/02/2023 Bond Future	10.86	Call			4,213.49000	4.21349	3,392,940	10.71		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			4,247.98000	4.24798	3,423,440	10.72		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035 On 02/02/2023 Bond Future	10.87	Put			3.3507000	3.35007	4,083,680	10.72		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			4.28222000	4.28222	3,453,730	10.73		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3.32432000	3.32432	4,053,980	10.73		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			4.92381000	4.92381	4,025,880	10.91		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3.37563000	3.37563	4,113,230	10.71		0.00	0	
Total R2035 Option										0.00	0	8,55
Total For R2035										20,946,881.34	231	131,25
R2037 On 05/05/2022 Bond Future			10.65047	86.48635	10.42587	87.96112		11.96		21,189,155.75	245	85,1!
R2037 On 04/08/2022 Bond Future			10.83043	83.38346	10.59675	84.87847		12.04		2,418,120.34	29	49,2!
R2037 On 03/11/2022 Bond Future			10.99015	84.56796	10.74766	86.08458		11.75		0.00	0	
R2037 On 02/02/2023 Bond Future			11.16036	81.54489	10.90827	83.08377		11.78		0.00	0	
Total R2037 Future										23,607,276.09	274	134,4!
R2037 On 05/05/2022 Bond Future	11.84	Put			118.34000	0.11834	207,600	14.55		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Call			8,701.84000	8.70184	7,319,880	14.52		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			123.74000	0.12374	216,550	14.52		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Call			8,755.95000	8.75595	7,372,210	14.54		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Put			121.03000	0.12103	212,060	14.54		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Call			8,810.02000	8.81002	7,424,510	14.55		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			1,072.88000	1.07288	1,457,570	13.48		0.00	0	!
R2037 On 04/08/2022 Bond Future	10.10	Call			1,322.44000	1.32244	892,420	11.55		0.00	0	!
R2037 On 04/08/2022 Bond Future	10.10	Put			4,634.09000	4.63409	5,699,080	11.55		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			3,830.44000	3.83044	2,954,720	12.54		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			5,203.94000	5.20394	4,176,540	13.09		0.00	0	1,0!
R2037 On 04/08/2022 Bond Future	10.89	Put			1,960.54000	1.96054	2,579,830	12.54		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			3,870.69000	3.87069	2,989,780	12.55		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			1,938.10000	1.93810	2,552,200	12.55		0.00	0	!
R2037 On 04/08/2022 Bond Future	11.21	Put			1,362.26000	1.36226	1,829,870	13.09		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			6,170.94000	6.17094	5,060,620	13.48		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			8,725.72000	8.72572	7,459,330	14.39		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			583.38000	0.58338	812,000	14.39		0.00	0	1,0!
R2037 On 04/08/2022 Bond Future	10.91	Call			3,911.31000	3.91131	3,025,250	12.57		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			1,916.10000	1.91610	2,525,050	12.57		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			1,988.89000	1.98889	2,521,970	12.39		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			5,421.07000	5.42107	4,445,100	12.36		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,024.56000	2.02456	2,565,210	12.36		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			5,462.77000	5.46277	4,483,000	12.37		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			2,006.65000	2.00665	2,543,500	12.37		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			5,504.55000	5.50455	4,521,010	12.39		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			4,296.81000	4.29681	3,479,730	12.02		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2037 On 02/02/2023 Bond Future	11.05	Put			3,426.43000	3.42643	4,148,230	12.02		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			4,227.87000	4.22787	3,418,630	12.00		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			3,479.50000	3.47950	4,209,140	12.00		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			4,262.12000	4.26212	3,448,960	12.01		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			3,452.71000	3.45271	4,178,430	12.01		0.00	0	
Total R2037 Option										0.00	0	2,25
Total For R2037										23,607,276.09	274	136,67
R2040 On 05/05/2022 Bond Future			10.76106	88.61964	10.54158	90.17576		12.63		5,317,178.40	60	62,50
R2040 On 04/08/2022 Bond Future			10.93531	85.29489	10.70704	86.87228		12.74		0.00	0	39,50
R2040 On 03/11/2022 Bond Future			11.08973	86.50667	10.85296	88.10689		12.44		0.00	0	
R2040 On 02/02/2023 Bond Future			11.25398	83.26164	11.00796	84.88530		12.49		0.00	0	
Total R2040 Future										5,317,178.40	60	102,00
R2040 On 05/05/2022 Bond Future	9.82	Call			287.63000	0.28763	131,910	11.47		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.91	Call			9,174.68000	9.17468	7,719,480	15.12		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			137.76000	0.13776	238,680	15.12		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			9,232.17000	9.23217	7,775,040	15.13		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			134.72000	0.13472	233,710	15.13		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			15,437.48000	15.43748	13,888,330	15.94		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Put			5,722.59000	5.72259	7,122,990	11.47		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			2,120.57000	2.12057	1,382,110	12.73		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			1,916.61000	1.91661	2,734,270	12.73		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			9,117.17000	9.11717	7,663,940	15.11		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			6.75000	0.00675	13,720	15.94		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.90	Put			140.86000	0.14086	243,750	15.11		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			547.66000	0.54766	754,620	15.77		0.00	0	40
R2040 On 04/08/2022 Bond Future	9.70	Call			494.92000	0.49492	297,090	11.54		0.00	0	40
R2040 On 04/08/2022 Bond Future	9.70	Put			8,024.23000	8.02423	9,403,790	11.54		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			2,972.24000	2.97224	2,217,860	12.98		0.00	0	40
R2040 On 04/08/2022 Bond Future	10.70	Put			3,021.61000	3.02161	3,844,620	12.98		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			4,313.72000	4.31372	3,371,820	13.51		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			4,358.06000	4.35806	3,410,880	13.53		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			2,072.18000	2.07218	2,702,390	13.53		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			4,402.55000	4.40255	3,450,130	13.55		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			2,049.48000	2.04948	2,674,450	13.55		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			10,331.82000	10.33182	8,961,390	15.77		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			2,095.12000	2.09512	2,730,610	13.51		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,231.83000	2.23183	2,799,830	13.26		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			5,834.51000	5.83451	4,810,180	13.22		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			2,271.02000	2.27102	2,846,910	13.22		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	Op Inter
R2040	On	03/11/2022	Bond Future	11.40	Call		5.87897000	5.87897	4,850,690	13.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,251.34000	2.25134	2,823,280	13.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		5,923.53000	5.92353	4,891,310	13.26	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		4,502.09000	4.50209	3,649,090	12.59	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		3,756.60000	3.75660	4,527,260	12.59	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		4,430.14000	4.43014	3,585,520	12.57	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		3,816.98000	3.81698	4,596,020	12.57	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		4,466.22000	4.46622	3,617,400	12.58	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		3,786.85000	3.78685	4,561,690	12.58	0.00	0	
Total R2040 Option											0.00	0	4,98
Total For R2040											5,317,178.40	60	107,01
R2044	On	05/05/2022	Bond Future			10.82492	85.13659	10.60540	86.72294	13.40	10,046,117.62	118	47,48
R2044	On	04/08/2022	Bond Future			10.99117	81.89053	10.76294	83.49855	13.53	0.00	0	21,68
R2044	On	03/11/2022	Bond Future			11.13826	83.05400	10.90165	84.68525	13.21	0.00	0	
R2044	On	02/02/2023	Bond Future			11.29440	79.88382	11.04866	81.53900	13.28	0.00	0	
Total R2044 Future											10,046,117.62	118	69,13
R2044	On	05/05/2022	Bond Future	11.91	Call		8,914.78000	8.91478	7,448,290	16.05	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		169.77000	0.16977	289,630	16.05	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		8,972.25000	8.97225	7,503,540	16.06	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		166.16000	0.16616	283,800	16.06	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		9,029.70000	9.02970	7,558,820	16.08	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		162.62000	0.16262	278,090	16.08	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,029.93000	2.02993	2,666,470	14.02	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		4,297.23000	4.29723	3,336,740	13.98	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,077.21000	2.07721	2,724,740	13.98	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		4,341.88000	4.34188	3,375,880	14.00	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,053.44000	2.05344	2,695,460	14.00	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		4,386.69000	4.38669	3,415,210	14.02	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		5,792.43000	5.79243	4,762,940	14.06	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,418.20000	2.41820	3,019,960	14.06	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		5,837.01000	5.83701	4,803,450	14.08	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,397.43000	2.39743	2,995,120	14.08	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		5,747.94000	5.74794	4,722,550	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,439.15000	2.43915	3,045,010	14.05	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		3,909.90000	3.90990	4,701,550	13.40	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		4,568.24000	4.56824	3,700,430	13.41	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		3,878.84000	3.87884	4,666,210	13.41	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		4,604.90000	4.60490	3,732,830	13.42	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		3,847.99000	3.84799	4,631,100	13.42	0.00	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
R2044 On 02/02/2023 Bond Future	11.14	Call			4,531.70000	4.53170	3,668,170	13.40		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										10,046,117.62	118	69,13
R2048 On 05/05/2022 Bond Future			10.74252	84.35911	10.52297	86.00746		13.93		7,254,883.46	86	190,76
R2048 On 04/08/2022 Bond Future			10.90034	85.44584	10.67213	87.11671		13.37		0.00	0	6,0
R2048 On 03/11/2022 Bond Future			11.04094	82.25753	10.80434	83.95244		13.74		0.00	0	
R2048 On 02/02/2023 Bond Future			11.18738	83.49238	10.94177	85.21217		13.11		0.00	0	
Total R2048 Future										7,254,883.46	86	196,77
R2048 On 05/05/2022 Bond Future	11.81	Put			173.51000	0.17351	298,650	16.54		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			8,973.67000	8.97367	7,455,230	16.50		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			181.21000	0.18121	311,120	16.50		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			9,032.67000	9.03267	7,511,810	16.52		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			177.30000	0.17730	304,790	16.52		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			9,091.71000	9.09171	7,568,500	16.54		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			535.80000	0.53580	321,020	12.10		0.00	0	2,40
R2048 On 04/08/2022 Bond Future	9.70	Put			8,360.60000	8.36060	9,816,690	12.10		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			2,176.97000	2.17697	1,549,610	13.25		0.00	0	2,40
R2048 On 04/08/2022 Bond Future	10.40	Put			4,248.14000	4.24814	5,291,650	13.25		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			4,461.70000	4.46170	3,470,120	14.09		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			2,221.25000	2.22125	2,900,540	14.09		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			4,507.53000	4.50753	3,510,270	14.10		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			2,196.07000	2.19607	2,869,680	14.10		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			4,553.52000	4.55352	3,550,610	14.12		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			2,171.15000	2.17115	2,839,110	14.12		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			2,443.34000	2.44334	3,065,690	14.45		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			5,971.82000	5.97182	4,894,970	14.47		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,421.99000	2.42199	3,040,050	14.47		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			6,017.91000	6.01791	4,936,780	14.48		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,400.58000	2.40058	3,014,360	14.48		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			5,925.57000	5.92557	4,853,010	14.45		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			4,868.00000	4.86800	3,954,430	13.41		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			3,962.16000	3.96216	4,768,380	13.41		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			4,907.42000	4.90742	3,989,460	13.43		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			3,931.68000	3.93168	4,733,510	13.43		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			4,828.69000	4.82869	3,919,520	13.40		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			3,992.87000	3.99287	4,803,490	13.40		0.00	0	
Total R2048 Option										0.00	0	4,80
Total For R2048										7,254,883.46	86	201,57
R209 On 05/05/2022 Bond Future			10.43737	70.31344	10.20284	71.65188		12.57		1,335,955.36	19	21,96

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	04/08/2022			10.59639	71.25147	10.35332	72.60815		12.08	0.00	0	1,54
R209	On	03/11/2022			10.74546	69.11815	10.49367	70.49446		12.31	0.00	0	2,74
R209	On	02/02/2023			10.90060	70.12523	10.63962	71.52175		11.76	0.00	0	
Total R209 Future											1,335,955.36	19	26,26
R209	On	05/05/2022	11.45	Call			6,865.06000	6.86506	5,634,800	15.08	0.00	0	
R209	On	05/05/2022	11.45	Put			138.41000	0.13841	246,590	15.08	0.00	0	
R209	On	05/05/2022	12.00	Call			9,444.94000	9.44494	8,141,320	15.84	0.00	0	
R209	On	05/05/2022	12.00	Put			38.08000	0.03808	72,900	15.84	0.00	0	12,04
R209	On	05/05/2022	10.75	Call			3,670.54000	3.67054	2,693,590	13.93	0.00	0	
R209	On	05/05/2022	10.75	Put			602.46000	0.60246	963,950	13.93	0.00	0	1,04
R209	On	05/05/2022	11.43	Call			6,770.89000	6.77089	5,544,900	15.05	0.00	0	
R209	On	05/05/2022	11.43	Put			144.83000	0.14483	257,280	15.05	0.00	0	
R209	On	05/05/2022	11.44	Call			6,817.96000	6.81796	5,589,820	15.07	0.00	0	
R209	On	05/05/2022	11.44	Put			141.58000	0.14158	251,880	15.07	0.00	0	
R209	On	05/05/2022	10.25	Put			1,491.90000	1.49190	2,187,210	12.91	0.00	0	11,00
R209	On	05/05/2022	9.50	Call			256.89000	0.25689	113,920	11.73	0.00	0	2,94
R209	On	05/05/2022	9.50	Put			4,489.58000	4.48958	5,685,050	11.73	0.00	0	
R209	On	05/05/2022	9.75	Call			578.98000	0.57898	298,900	12.23	0.00	0	8,54
R209	On	05/05/2022	9.75	Put			3,266.88000	3.26688	4,325,240	12.23	0.00	0	
R209	On	05/05/2022	10.25	Call			1,763.92000	1.76392	1,120,790	12.91	0.00	0	
R209	On	04/08/2022	10.58	Call			3,072.12000	3.07212	2,311,050	12.48	0.00	0	
R209	On	04/08/2022	10.58	Put			1,805.76000	1.80576	2,401,370	12.48	0.00	0	
R209	On	04/08/2022	10.59	Call			3,106.30000	3.10630	2,340,300	12.49	0.00	0	
R209	On	04/08/2022	10.59	Put			1,784.82000	1.78482	2,375,500	12.49	0.00	0	
R209	On	04/08/2022	10.57	Call			3,037.90000	3.03790	2,281,790	12.46	0.00	0	
R209	On	04/08/2022	10.57	Put			1,826.73000	1.82673	2,427,300	12.46	0.00	0	
R209	On	03/11/2022	9.50	Call			741.71000	0.74171	489,980	11.15	0.00	0	
R209	On	03/11/2022	9.25	Call			490.71000	0.49071	312,230	11.11	0.00	0	6,00
R209	On	03/11/2022	11.00	Put			1,784.91000	1.78491	2,289,370	12.86	0.00	0	6,00
R209	On	03/11/2022	11.01	Call			4,550.50000	4.55050	3,675,050	12.88	0.00	0	
R209	On	03/11/2022	11.01	Put			1,768.69000	1.76869	2,269,550	12.88	0.00	0	
R209	On	03/11/2022	11.02	Call			4,586.75000	4.58675	3,707,730	12.89	0.00	0	
R209	On	03/11/2022	11.02	Put			1,752.61000	1.75261	2,249,900	12.89	0.00	0	
R209	On	03/11/2022	9.25	Put			7,882.78000	7.88278	9,080,610	11.11	0.00	0	
R209	On	03/11/2022	9.50	Put			6,564.27000	6.56427	7,688,850	11.15	0.00	0	
R209	On	03/11/2022	10.00	Call			1,633.10000	1.63310	1,178,270	11.81	0.00	0	
R209	On	03/11/2022	10.00	Put			4,445.39000	4.44539	5,366,870	11.81	0.00	0	6,00
R209	On	03/11/2022	10.50	Call			2,897.89000	2.89789	2,225,980	12.31	0.00	0	
R209	On	03/11/2022	10.50	Put			2,862.82000	2.86282	3,567,220	12.31	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	03/11/2022	Bond Future	11.03	Call		4,622.88000	4.62288	3,740,290	12.91	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,736.46000	1.73646	2,230,180	12.91	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		6,406.46000	6.40646	5,377,560	13.64	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,126.45000	1.12645	1,473,860	13.64	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		4,514.33000	4.51433	3,642,480	12.86	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		3,691.13000	3.69113	2,951,980	11.98	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		2,935.04000	2.93504	3,592,410	11.98	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		3,721.64000	3.72164	2,978,850	11.99	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		2,912.12000	2.91212	3,565,850	11.99	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		3,751.96000	3.75196	3,005,550	12.00	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		2,889.08000	2.88908	3,539,190	12.00	0.00	0	
Total R209 Option											0.00	0	53,60
Total For R209											1,335,955.36	19	79,86
R210	On	05/05/2022	Bond Future			217.70590	217.70590	217.68038	217.68038		0.00	0	1,00
R210	On	04/08/2022	Bond Future			220.66284	220.66284	220.63826	220.63826		0.00	0	20
R210	On	03/11/2022	Bond Future			220.91374	220.91374	220.89000	220.89000		0.00	0	
R210	On	02/02/2023	Bond Future			224.17885	224.17885	224.15528	224.15528		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			9.85391	84.78278	9.63904	85.90166	9.64	73,761,018.60	870	24,95
R213	On	04/08/2022	Bond Future			10.04592	85.87776	9.82126	87.01240	9.19	0.00	0	
R213	On	03/11/2022	Bond Future			10.21838	83.57758	9.98387	84.72861	9.26	0.00	0	
R213	On	02/02/2023	Bond Future			10.40122	84.82910	10.15603	85.99677	8.93	0.00	0	
Total R213 Future											73,761,018.60	870	24,95
R213	On	05/05/2022	Bond Future	10.63	Call		5,221.21000	5.22121	4,243,330	11.09	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		216.02000	0.21602	357,020	11.09	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,265.00000	5.26500	4,284,530	11.10	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		211.27000	0.21127	349,680	11.10	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,308.90000	5.30890	4,325,900	11.11	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		206.68000	0.20668	342,560	11.11	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		1,997.03000	1.99703	2,566,590	9.28	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		2,323.15000	2.32315	1,753,770	9.29	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		1,973.88000	1.97388	2,539,140	9.29	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		2,350.87000	2.35087	1,777,190	9.30	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		1,950.95000	1.95095	2,511,910	9.30	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		2,295.60000	2.29560	1,730,520	9.28	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		1,767.45000	1.76745	2,220,580	9.57	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		2,592.38000	2.59238	2,036,150	9.25	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		2,611.54000	2.61154	3,206,340	9.25	0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R213	On	03/11/2022	Bond Future	10.19	Call		3,163.19000	3.16319	2,534,170	9.39	0.00	0		
R213	On	03/11/2022	Bond Future	10.19	Put		2,150.37000	2.15037	2,672,380	9.39	0.00	0	47	
R213	On	03/11/2022	Bond Future	10.37	Call		3,702.07000	3.70207	3,013,690	9.54	0.00	0		
R213	On	03/11/2022	Bond Future	10.37	Put		1,817.62000	1.81762	2,280,270	9.54	0.00	0	20	
R213	On	03/11/2022	Bond Future	9.13	Call		893.09000	0.89309	631,410	8.63	0.00	0	20	
R213	On	03/11/2022	Bond Future	9.13	Put		5,261.10000	5.26110	6,150,450	8.63	0.00	0		
R213	On	03/11/2022	Bond Future	9.19	Call		979.79000	0.97979	699,050	8.68	0.00	0	47	
R213	On	03/11/2022	Bond Future	9.19	Put		5,031.53000	5.03153	5,901,820	8.68	0.00	0		
R213	On	03/11/2022	Bond Future	9.84	Call		2,245.10000	2.24510	1,738,580	9.16	0.00	0		
R213	On	03/11/2022	Bond Future	10.38	Call		3,733.47000	3.73347	3,041,900	9.55	0.00	0		
R213	On	03/11/2022	Bond Future	10.38	Put		1,800.94000	1.80094	2,260,400	9.55	0.00	0		
R213	On	03/11/2022	Bond Future	10.39	Call		3,764.70000	3.76470	3,069,960	9.56	0.00	0		
R213	On	03/11/2022	Bond Future	10.39	Put		1,784.13000	1.78413	2,240,420	9.56	0.00	0		
R213	On	03/11/2022	Bond Future	10.40	Call		3,796.03000	3.79603	3,098,130	9.57	0.00	0		
R213	On	03/11/2022	Bond Future	9.84	Put		2,961.41000	2.96141	3,605,920	9.16	0.00	0	47	
R213	On	02/02/2023	Bond Future	10.21	Call		3,141.89000	3.14189	2,553,420	9.06	0.00	0		
R213	On	02/02/2023	Bond Future	10.21	Put		2,883.06000	2.88306	3,462,260	9.06	0.00	0		
R213	On	02/02/2023	Bond Future	10.35	Put		2,593.10000	2.59310	3,131,000	9.16	0.00	0	47	
R213	On	02/02/2023	Bond Future	9.16	Call		1,049.93000	1.04993	775,560	8.40	0.00	0	47	
R213	On	02/02/2023	Bond Future	9.16	Put		6,016.60000	6.01660	6,909,900	8.40	0.00	0		
R213	On	02/02/2023	Bond Future	10.01	Call		2,647.99000	2.64799	2,120,030	8.94	0.00	0		
R213	On	02/02/2023	Bond Future	10.01	Put		3,353.50000	3.35350	3,993,210	8.94	0.00	0	47	
R213	On	02/02/2023	Bond Future	10.22	Call		3,167.68000	3.16768	2,576,220	9.06	0.00	0		
R213	On	02/02/2023	Bond Future	10.22	Put		2,861.00000	2.86100	3,437,210	9.06	0.00	0		
R213	On	02/02/2023	Bond Future	10.23	Call		3,193.57000	3.19357	2,599,140	9.07	0.00	0		
R213	On	02/02/2023	Bond Future	10.23	Put		2,839.08000	2.83908	3,412,320	9.07	0.00	0		
R213	On	02/02/2023	Bond Future	10.35	Call		3,518.58000	3.51858	2,888,810	9.16	0.00	0		
Total R213 Option											0.00	0	3,45	
Total For R213											73,761,018.60	870	28,44	
R214	On	05/05/2022	Bond Future			10.74889	67.22283	10.52973	68.51936	13.82	1,277,233.77	19	16,38	
R214	On	04/08/2022	Bond Future			10.90819	68.08880	10.68090	69.40302	13.29	0.00	0	1,33	
R214	On	03/11/2022	Bond Future			11.05029	65.78681	10.81509	67.11999	13.63	0.00	0		
R214	On	02/02/2023	Bond Future			11.19811	66.77436	10.95447	68.12706	13.03	0.00	0		
Total R214 Future											1,277,233.77	19	17,72	
R214	On	05/05/2022	Bond Future	11.73	Call		6,810.82000	6.81082	5,628,430	16.27	0.00	0		
R214	On	05/05/2022	Bond Future	11.73	Put		163.03000	0.16303	277,170	16.27	0.00	0		
R214	On	05/05/2022	Bond Future	11.74	Call		6,858.23000	6.85823	5,673,710	16.29	0.00	0		
R214	On	05/05/2022	Bond Future	11.74	Put		159.47000	0.15947	271,480	16.29	0.00	0		
R214	On	05/05/2022	Bond Future	11.75	Call		6,905.64000	6.90564	5,719,020	16.30	0.00	0		

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/05/2022	Bond Future	11.75	Put			155.98000	0.15598	265,890	16.30	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			3,501.08000	3.50108	2,725,170	14.00	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			1,780.02000	1.78002	2,318,330	14.00	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			3,537.29000	3.53729	2,756,890	14.01	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			1,759.88000	1.75988	2,293,700	14.01	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			3,465.01000	3.46501	2,693,610	13.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			1,800.36000	1.80036	2,343,180	13.98	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			1,893.76000	1.89376	2,373,480	14.41	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			4,849.19000	4.84919	3,992,400	14.42	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			1,877.00000	1.87700	2,353,390	14.42	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			4,886.35000	4.88635	4,026,240	14.44	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			1,860.59000	1.86059	2,333,660	14.44	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			4,812.32000	4.81232	3,958,860	14.41	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			3,829.40000	3.82940	3,115,080	13.32	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			3,182.50000	3.18250	3,820,880	13.32	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			3,860.56000	3.86056	3,142,780	13.34	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			3,158.14000	3.15814	3,793,060	13.34	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			3,891.83000	3.89183	3,170,610	13.35	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			3,133.95000	3.13395	3,765,430	13.35	0.00	0	
Total R214 Option												0.00	0	
Total For R214												1,277,233.77	19	17,72
Total for Bond												749,351,299.75	7,540	1,231,72
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/05/2022 GOVI			827.96200	827.96200	839.60200	839.60200				0.00	0	98
GOVI On 04/08/2022 GOVI			838.88600	838.88600	850.68500	850.68500				0.00	0	
GOVI On 03/11/2022 GOVI			850.88500	850.88500	862.85700	862.85700				0.00	0	
GOVI On 02/02/2023 GOVI			863.25800	863.25800	875.40600	875.40600				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 05/05/2022 GOVI	788.23	Call			513,720.00000	51.37200	397,320,000			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			513,620.00000	51.36200	397,220,000			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			513,520.00000	51.35200	397,120,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			314,250.00000	31.42500	196,260,000			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			314,150.00000	31.41500	196,160,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			314,050.00000	31.40500	196,060,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
GOVI	On	03/11/2022	GOVI	820.41	Call			424,470.00000	42.44700	304,750,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			424,370.00000	42.43700	304,650,000		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			424,270.00000	42.42700	304,550,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	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			245,860.00000	24.58600	124,380,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			245,760.00000	24.57600	124,280,000		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			245,660.00000	24.56600	124,180,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	9€
Total for GOVI												0.00	0	9€
AL37	On	05/05/2022	Index Future			823.07000	823.07000	828.05600	828.05600			0.00	0	
AL37	On	04/08/2022	Index Future			833.92900	833.92900	838.98600	838.98600			0.00	0	
AL37	On	03/11/2022	Index Future			845.85700	845.85700	850.99100	850.99100			0.00	0	
AL37	On	02/02/2023	Index Future			858.15700	858.15700	863.36800	863.36800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/05/2022	Index Future			944.77200	944.77200	956.77100	956.77100			0.00	0	
AL7T	On	04/08/2022	Index Future			957.23700	957.23700	969.40000	969.40000			0.00	0	
AL7T	On	03/11/2022	Index Future			970.92900	970.92900	983.27100	983.27100			0.00	0	
AL7T	On	02/02/2023	Index Future			985.04800	985.04800	997.57200	997.57200			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/05/2022	Index Future			839.37800	839.37800	851.01900	851.01900			0.00	0	1€
ALBI	On	04/08/2022	Index Future			850.45200	850.45200	862.25200	862.25200			0.00	0	€
ALBI	On	03/11/2022	Index Future			862.61700	862.61700	874.59000	874.59000			0.00	0	
ALBI	On	02/02/2023	Index Future			875.16100	875.16100	887.31000	887.31000			0.00	0	
Total ALBI Future												0.00	0	2€
Total For ALBI												0.00	0	2€
IGOV	On	05/05/2022	Index Future			316.92000	316.92000	317.37100	317.37100			0.00	0	4€
IGOV	On	04/08/2022	Index Future			321.17900	321.17900	321.63700	321.63700			0.00	0	
IGOV	On	03/11/2022	Index Future			325.84900	325.84900	326.31600	326.31600			0.00	0	
IGOV	On	02/02/2023	Index Future			330.66200	330.66200	331.13700	331.13700			0.00	0	
Total IGOV Future												0.00	0	4€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IGOV										0.00	0	45
Total for Index										0.00	0	71
JIBAR f On 16/03/2022 Jibar Future			4.25500	95.74500	4.23500	95.76500				0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.58500	95.41500	4.54500	95.45500				0.00	0	
JIBAR f On 18/05/2022 Jibar Future			4.63000	95.37000	4.59000	95.41000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.98500	95.01500	4.91500	95.08500				0.00	0	
JIBAR f On 20/07/2022 Jibar Future			5.05000	94.95000	4.97000	95.03000				0.00	0	
JIBAR f On 17/08/2022 Jibar Future			5.37000	94.63000	5.26000	94.74000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.43000	94.57000	5.32000	94.68000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.96500	94.03500	5.81000	94.19000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			6.32000	93.68000	6.15000	93.85000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.48000	93.52000	6.31000	93.69000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.61500	93.38500	6.45500	93.54500				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			6.76500	93.23500	6.58500	93.41500				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 :										749,351,299.75	7,540	1,233,65
ABCPI3 On 07/12/2023 Spot Bond			2.48000	319.33834	2.48000	319.26131				0.00	0	3,661,533,90
Total ABCPI3 SPOT										0.00	0	3,661,533,90
Total For ABCPI3										0.00	0	3,661,533,90
ABF001 On 13/09/2026 Spot Bond					0.00000	101.12789				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.27018				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.59191	9.65000	101.56560				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.74000	93.41308	10.74000	93.38624				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.98313				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN0: On 17/03/2026 Spot Bond					0.00000	101.15846				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.30652				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	100.78083				0.00	600,000,000	300,000,000
Total ABFN16 SPOT										0.00	600,000,000	300,000,000
Total For ABFN16										0.00	600,000,000	300,000,000
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.96685				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.23649				0.00	2,800,000,000	1,400,000,000
Total ABFN21 SPOT										0.00	2,800,000,000	1,400,000,000
Total For ABFN21										0.00	2,800,000,000	1,400,000,000
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.56126				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.04822				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.14287				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.11260				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.49831				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.61631				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.52198				0.00	0	
Total ABFN30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.63530				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.30632				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.76656				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.19100				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.60716				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.44342				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.21939				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.23135				0.00	0	1,030,000,00
Total ABFN40 SPOT										0.00	0	1,030,000,00
Total For ABFN40										0.00	0	1,030,000,00
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.34948				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.67224				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.58806				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.60516				0.00	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 ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN44 On 14/10/2026 Spot Bond					0.00000	100.61741				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.94533				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN46 On 24/08/2023 Spot Bond					0.00000	100.05036				0.00	3,200,000,000	1,600,000,000
Total ABFN47 SPOT										0.00	3,200,000,000	1,600,000,000
Total For ABFN47										0.00	3,200,000,000	1,600,000,000
ABFN47 On 24/08/2025 Spot Bond					0.00000	100.05271				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	101.01389				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN49 On 30/03/2026 Spot Bond					0.00000	100.78825				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN50 On 30/03/2028 Spot Bond					0.00000	100.91251				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	100.70396				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN52 On 14/02/2025 Spot Bond					0.00000	100.19730				0.00	1,000,000,000	500,000,000
Total ABFN53 SPOT										0.00	1,000,000,000	500,000,000
Total For ABFN53										0.00	1,000,000,000	500,000,000
ABFN53 On 14/02/2027 Spot Bond					0.00000	100.20406				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN54 On 14/02/2029 Spot Bond					0.00000	100.20974				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.81601				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.42454				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.66151				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.48366				0.00	200,000,000	100,000,000
Total ABK12 SPOT										0.00	200,000,000	100,000,000
Total For ABK12										0.00	200,000,000	100,000,000
ABKI04 On 13/03/2024 Spot Bond			6.90000	6.90000	6.90000	150.65497				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	34.94017	100.00000	34.85594				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.65000	2.65000	2.65000	156.41967				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.57000	3.57000	3.57000	209.37801				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.25000	4.25000	4.25000	237.26961				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.83500	6.83500	6.83500	100.87014				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.69500	7.69500	7.69500	113.06922				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.27500	103.72817	5.27500	103.71335				0.00	0	
Total ABS13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.36500	105.91945	5.36500	105.90395			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.38500	112.71943	7.38500	112.69685			0.00	0	200,000,00
Total ABS16 SPOT									0.00	0	200,000,00
Total For ABS16									0.00	0	200,000,00
ABS17 On 11/11/2027 Spot Bond			7.96000	115.26900	7.96000	115.24415			0.00	0	100,000,00
Total ABS17 SPOT									0.00	0	100,000,00
Total For ABS17									0.00	0	100,000,00
ABS18 On 26/09/2023 Spot Bond			5.80500	110.20107	5.80500	110.18365			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.85500	103.30472	7.85500	107.67245			0.00	0	2,010,000,00
Total ABS7 SPOT									0.00	0	2,010,000,00
Total For ABS7									0.00	0	2,010,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.92482	100.00000	15.19328			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.80000	322.99692	1.80000	322.92496		720,000,000,000.00		400,000,000	200,000,00
Total ABS12 SPOT								720,000,000,000.00		400,000,000	200,000,00
Total For ABS12								720,000,000,000.00		400,000,000	200,000,00
ABX01 On 10/07/2024 Spot Bond			10.57000	10.57000	10.57000	102.18805			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.23913			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.20094			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.96976			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	101.19740			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.19740				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.22991				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.22991				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	168.71901				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	170.28701				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.13627				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.98211				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.22012				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.44879				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.14592				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.06853				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL03 On 17/05/2025 Spot Bond					0.00000	101.61117				0.00	6,060,000,000	3,010,000,000
Total AGL03 SPOT										0.00	6,060,000,000	3,010,000,000
Total For AGL03										0.00	6,060,000,000	3,010,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.67434				0.00	1,000,000,000	1,000,000,000
Total AGT01 SPOT										0.00	1,000,000,000	1,000,000,000
Total For AGT01										0.00	1,000,000,000	1,000,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.01929				0.00	764,000,000	764,000,000
Total AGT02 SPOT										0.00	764,000,000	764,000,000
Total For AGT02										0.00	764,000,000	764,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	102.68325				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AGT04 On 27/10/2025 Spot Bond					0.00000	104.11915				0.00	0	0
Total AGT04 SPOT										0.00	0	0
Total For AGT04										0.00	0	0
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.57101				0.00	0	0
Total AH2A11 SPOT										0.00	0	0
Total For AH2A11										0.00	0	0
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.59317				0.00	0	0
Total AH2A21 SPOT										0.00	0	0
Total For AH2A21										0.00	0	0
AH2A3 On 18/07/2026 Spot Bond			7.99500	99.91939	7.99500	99.89775				0.00	0	0
Total AH2A31 SPOT										0.00	0	0
Total For AH2A31										0.00	0	0
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.62660				0.00	0	0
Total AH2B11 SPOT										0.00	0	0
Total For AH2B11										0.00	0	0
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.73791				0.00	0	0
Total AH2C11 SPOT										0.00	0	0
Total For AH2C11										0.00	0	0
AHF2D On 18/07/2026 Spot Bond					0.00000	100.87684				0.00	0	0
Total AHF2D1 SPOT										0.00	0	0
Total For AHF2D1										0.00	0	0
AHF2O On 18/07/2022 Spot Bond					0.00000	100.49291				0.00	0	0
Total AHF2O1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF2O1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.11042				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.52500	104.84448	6.52500	104.82589				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.10377				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.11611				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.12370				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.44830				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.22312				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.56265				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.11602				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.12359				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.17641				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.26103				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.10845				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.11981				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.11697				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.12738				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.12379				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.19144				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.18205				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.60500	108.35250	7.60500	108.33028				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.02500	104.80062	8.02500	104.77783				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.57500	94.27953	11.57500	94.25023				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.60000	188.45281	5.60000	188.39151				0.00	0	15,000,00
Total AIRL01 SPOT										0.00	0	15,000,00
Total For AIRL01										0.00	0	15,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF06 On 24/08/2022 Spot Bond					0.00000	99.97999				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.00084				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.53202				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.22472				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.36123				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.07326				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.42067				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.60000	252.21337	4.60000	252.13812			620,080,000,000.00		134,800,000	67,400,000
Total ASN022 SPOT									620,080,000,000.00		134,800,000	67,400,000
Total For ASN022									620,080,000,000.00		134,800,000	67,400,000
ASN03 On 07/12/2033 Spot Bond			5.10000	219.25529	5.10000	219.18692			1,872,720,000,000.00		367,200,000	183,600,000
Total ASN037 SPOT									1,872,720,000,000.00		367,200,000	183,600,000
Total For ASN037									1,872,720,000,000.00		367,200,000	183,600,000
ASN15 On 31/03/2028 Spot Bond			4.44000	199.70167	4.44000	199.64294			0.00		0	
Total ASN154 SPOT									0.00		0	
Total For ASN154									0.00		0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.32931			0.00		0	
Total ASN181 SPOT									0.00		0	
Total For ASN181									0.00		0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.98872			0.00		0	
Total ASN194 SPOT									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.58000	117.80033	4.58000	117.76514				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.03881				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.05449				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.16111				0.00	0	2,400,00
Total ASN204 SPOT										0.00	0	2,400,00
Total For ASN204										0.00	0	2,400,00
ASN20: On 24/08/2025 Spot Bond					0.00000	103.96074				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	99.95975				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.32550				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.04477				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.21263				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.11995				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.11573				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.28297				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.98725				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.12480				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.60572				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.19500	4.19500	4.19500	110.27275				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	102.35139				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.06513				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.21648				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.32135				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.44153				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			4.69000	116.17558	4.69000	116.14052				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.14387				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34: On 20/06/2024 Spot Bond					0.00000	101.03875				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.11423				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.09609				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.09609				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.99989				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.31581				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.07503				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.11516				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.61611				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	101.18185				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	101.18185				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.65721				0.00	0	
Total ASN386 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.08459				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.10813				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.13044				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.07694				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.26800				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	99.89180				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.44218				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.98091				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.01234				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.34399				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.81022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.61537				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.57435				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.58007				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	100.71266				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.00000				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.40039				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.46690				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	101.91305				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	101.46787				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	112.85200				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.00000				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 01/09/2025 Spot Bond					0.00000	101.85086				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.05280				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.05280				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.40522				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.39000	100.22482	9.39000	100.19956				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.57000	100.04205	8.57000	100.01899				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.12000	98.67999	9.12000	98.65581				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.12000	98.67999	9.12000	98.65581				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	100.73264	9.10000	100.70845				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.86536	11.05000	100.83539				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.86152	11.00000	100.83170				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.82320	10.50000	100.79470				0.00	0	
Total ASN532 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.82320	10.50000	100.79470				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.96869				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.44937				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.20192				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	100.83086	10.60000	100.80210				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.29072	10.47000	100.79247				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	100.82703	10.55000	100.79840				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.39272				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.55283				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	99.93467				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.83161				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	101.03878				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58(On 13/02/2023 Spot Bond					0.00000	101.13308				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58(On 14/11/2022 Spot Bond					0.00000	100.26025				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58(On 14/03/2022 Spot Bond					0.00000	101.44375				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	102.90165				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2023 Spot Bond			9.22000	100.72471	9.22000	100.69964				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.70294				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.63717				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.46080				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.52059				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	99.99976				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	98.97744				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61(On 31/01/2030 Spot Bond					0.00000	100.54409				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2022 Spot Bond					0.00000	101.19244				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	100.39885				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61(On 21/12/2026 Spot Bond					0.00000	101.14611				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61(On 28/02/2024 Spot Bond					0.00000	100.12709				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61(On 11/05/2023 Spot Bond					0.00000	100.36314				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62(On 21/12/2026 Spot Bond					0.00000	101.08397				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62(On 28/02/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63(On 02/04/2026 Spot Bond					0.00000	100.91223				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63(On 20/06/2024 Spot Bond					0.00000	101.24896				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63(On 20/06/2026 Spot Bond					0.00000	101.37471				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63(On 05/06/2023 Spot Bond					0.00000	99.86929				0.00	0	
Total ASN635 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.48683				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.39118				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.73899				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.12037				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.12828				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.93665				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.01451				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.31554				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.37281				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.97767				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.97406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684: On 31/03/2032 Spot Bond					0.00000	101.10152				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN685: On 31/01/2030 Spot Bond					0.00000	100.44576				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN692: On 31/07/2026 Spot Bond					0.00000	100.51633				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693: On 31/01/2030 Spot Bond					0.00000	100.82005				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694: On 31/01/2030 Spot Bond					0.00000	100.50615				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN695: On 20/06/2026 Spot Bond					0.00000	101.18188				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700: On 20/06/2026 Spot Bond					0.00000	101.19143				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702: On 20/06/2024 Spot Bond					0.00000	101.05787				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703: On 09/11/2026 Spot Bond					0.00000	100.32942				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN707: On 04/05/2024 Spot Bond					0.00000	100.31718				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713: On 19/08/2023 Spot Bond					0.00000	100.13762				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 31/03/2032 Spot Bond					0.00000	101.13642				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.65242				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.74157				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.82992				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.29647				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.62968				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	99.87867				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.49888				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	99.99961				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.13180				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.13413				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.15323				0.00	0	
Total ASN746 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.10122				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.47207				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	101.31104				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	101.27899				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	101.32337				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN75: On 01/03/2022 Spot Bond					0.00000	101.27209				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76: On 01/03/2022 Spot Bond					0.00000	101.29647				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN76: On 10/03/2022 Spot Bond					0.00000	101.11058				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN76: On 17/03/2022 Spot Bond					0.00000	101.07660				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76: On 22/03/2022 Spot Bond					0.00000	101.01194				0.00	400,000,000	200,000,000
Total ASN767 SPOT										0.00	400,000,000	200,000,000
Total For ASN767										0.00	400,000,000	200,000,000
ASN76: On 21/12/2026 Spot Bond					0.00000	101.46769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77(On 21/12/2026 Spot Bond					0.00000	101.38342				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77(On 22/03/2022 Spot Bond					0.00000	101.03651				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77(On 29/03/2022 Spot Bond					0.00000	100.92469				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77(On 05/04/2022 Spot Bond					0.00000	100.73854				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77(On 11/04/2022 Spot Bond					0.00000	100.72544				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.69298				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.67016				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78(On 13/04/2022 Spot Bond					0.00000	100.65433				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78(On 21/12/2026 Spot Bond			8.82384	8.82384	8.82384	108.42049				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78(On 19/04/2022 Spot Bond					0.00000	100.56351				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN78(On 25/04/2022 Spot Bond					0.00000	100.49307				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN78 On 28/04/2022 Spot Bond					0.00000	100.46356				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78 On 28/04/2022 Spot Bond					0.00000	100.46780				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79 On 28/04/2022 Spot Bond					0.00000	100.46780				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN79 On 15/03/2025 Spot Bond					0.00000	100.23784				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.25500	104.36767	4.25500	104.35553				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	104.03781	9.30000	104.01146				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.65325				0.00	0	100,000,00
Total BAW22 SPOT										0.00	0	100,000,00
Total For BAW22										0.00	0	100,000,00
BAW28 On 06/06/2022 Spot Bond					0.00000	99.97861				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.09593				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.83331				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.72000	101.47894	6.72000	101.46052				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.84298				0.00	200,000,000	100,000,00
Total BAW34 SPOT										0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW34										0.00	200,000,000	100,000,000
BAW36 On 18/02/2024 Spot Bond					0.00000	100.50531				0.00	1,600,000,000	800,000,000
Total BAW36 SPOT										0.00	1,600,000,000	800,000,000
Total For BAW36										0.00	1,600,000,000	800,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.66217				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.33267				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			8.72500	8.72500	8.72500	104.33145				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			11.18000	11.18000	11.18000	108.23844				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.22912				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.88373				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.14352				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.14385				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.12076				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.52604				0.00	0	0
Total BAYA78 SPOT										0.00	0	0
Total For BAYA78										0.00	0	0
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.14178				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 BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.16717				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.41303				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.37224				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.55801				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.33183				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.41213				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.40429				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.59880				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.54052				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.12892				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.55821				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.29264				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.33237				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.29226				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.61259				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.95889				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.65295				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.61337				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.91744				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.69366				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.61291				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.12500	8.12500	8.12500	102.92718				0.00	0	
Total BD0302 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 BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.39692				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.32806				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.86643				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.23107				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.41029				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.60196				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	80.05978				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.96364				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	80.49172				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.51500	102.02814	7.51500	102.00734				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.93839				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.62857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.06306				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.42916				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.01151				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.02292				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.99436				0.00	0	110,000,00
Total BGT01 SPOT										0.00	0	110,000,00
Total For BGT01										0.00	0	110,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.38064				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.61259				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.26500	108.11407	6.26500	108.09564				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.12174				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.76808				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.67950				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID15 On 28/10/2024 Spot Bond					0.00000	100.52503				0.00	220,000,000	110,000,000
Total BID15 SPOT										0.00	220,000,000	110,000,000
Total For BID15										0.00	220,000,000	110,000,000
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.51602				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.81917				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.08400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	93.76500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.09600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	51.29500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.79357				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BNPP1 On 10/05/2022 Spot Bond					0.00000	100.25728				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1 On 23/05/2022 Spot Bond					0.00000	100.06781				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.87208				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.11022				0.00	200,000,000	100,000,000
Total BPPF19 SPOT										0.00	200,000,000	100,000,000

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 BPPF19										0.00	200,000,000	100,000,000
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.86045				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.27943				0.00	240,000,000	120,000,000
Total BPPF21 SPOT										0.00	240,000,000	120,000,000
Total For BPPF21										0.00	240,000,000	120,000,000
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.98542				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.39788				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.90131				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.37070				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.38426				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.09985				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.30655				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.34015				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.96470				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.28370				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.74098				0.00	200,000,000	100,000,000
Total CBL29 SPOT										0.00	200,000,000	100,000,000
Total For CBL29										0.00	200,000,000	100,000,000
CBL30 On 02/11/2024 Spot Bond					0.00000	100.39392				0.00	0	1,000,000,000
Total CBL30 SPOT										0.00	0	1,000,000,000
Total For CBL30										0.00	0	1,000,000,000
CCT01 On 23/06/2023 Spot Bond			7.70000	108.29443	7.70000	108.27195				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.87000	110.18178	7.87000	110.15842				0.00	0	20,000,000
Total CCT02 SPOT										0.00	0	20,000,000
Total For CCT02										0.00	0	20,000,000
CCT03 On 15/03/2025 Spot Bond			8.47000	112.21646	8.47000	112.19075				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.89000	9.89000	9.89000	101.79922				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.58062				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.99999				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.99979				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.73822				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR51 On 23/10/2024 Spot Bond					0.00000	100.78542				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.87174	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	100.94696				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.37500	110.65872	7.37500	110.63658				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	113.67147	8.70700	115.22900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.46475				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.53353				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.44060				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	103.93646	10.98000	103.90577				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	
Total CLN380 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 CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	118.20435	6.50000	113.53900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 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	
CLN39 On 20/09/2022 Spot Bond					0.00000	101.12478				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.23867				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.23677				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.35000	145.11193	5.35000	145.06559				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.79000	143.35724	5.79000	143.30978				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.72500	104.79132	6.72500	104.77205				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	101.32877				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.09224				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.05827				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.13848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48(On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48(On 28/07/2022 Spot Bond			6.52500	101.86178	6.52500	101.84404				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	101.04981				0.00	0	20,000,00
Total CLN490 SPOT										0.00	0	20,000,00
Total For CLN490										0.00	0	20,000,00
CLN49(On 20/06/2022 Spot Bond					0.00000	101.31403				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.92500	107.04705	6.92500	107.02692				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	101.56869				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	100.79257				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.83816				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.34852				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2022 Spot Bond					0.00000	100.86076				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN507 On 20/12/2022 Spot Bond					0.00000	101.45159				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.04682				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.36632				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.58611	9.96000	104.55803				0.00	0	210,000,00
Total CLN516 SPOT										0.00	0	210,000,00
Total For CLN516										0.00	0	210,000,00
CLN517 On 30/10/2022 Spot Bond			10.01000	103.32792	10.01000	103.30019				0.00	0	90,000,00
Total CLN517 SPOT										0.00	0	90,000,00
Total For CLN517										0.00	0	90,000,00
CLN518 On 25/11/2022 Spot Bond					0.00000	100.05226				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.56764	9.60000	101.54176				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.23338				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	99.80142	9.20000	99.77662				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.06529				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.77831				0.00	0	
Total CLN526 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 CLN526										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	101.13270				0.00	0	10,000,00
Total CLN527 SPOT										0.00	0	10,000,00
Total For CLN527										0.00	0	10,000,00
CLN52: On 25/11/2022 Spot Bond					0.00000	100.19534				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53: On 12/03/2023 Spot Bond					0.00000	101.23338				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	101.22041				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.66020				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53: On 18/07/2025 Spot Bond			9.35000	104.02463	9.35000	103.99837				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53: On 18/07/2023 Spot Bond					0.00000	99.83433				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53: On 25/01/2023 Spot Bond					0.00000	100.50554				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	100.77405				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54: On 20/12/2023 Spot Bond					0.00000	152.18700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 30/05/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	102.50650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.82000	104.57830	8.82000	104.55336				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.87000	107.41274	8.87000	107.38698				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.96000	106.74104	8.96000	106.71520				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	316.72867				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.22699				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.23126				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.06502				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.85953				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	118.10400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56 On 11/02/2026 Spot Bond					0.00000	100.29289				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	102.89854	10.19000	102.91012				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.82000	107.18524	8.82000	107.15969				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.33825				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.10747				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.87960				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	99.93408				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.27681				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			9.05000	105.84769	9.05000	105.82182				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.24264				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.27819				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.21253				0.00	0	
Total CLN575 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 CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.33491				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.63214				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.93512				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.30112				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 30/05/2022 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.39438				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2022 Spot Bond					0.00000	100.57100				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2022 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	104.15891				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	101.30840				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 14/06/2022 Spot Bond					0.00000	101.11528				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	101.11925				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59(On 16/09/2025 Spot Bond					0.00000	102.89532				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	101.22073				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.77000	147.97857	3.77000	119.41464				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.06395				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.94274				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.06395				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.40362				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.88171				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	101.19460				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.11925				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.11925				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN602 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	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.54529				0.00	0	190,000,00
Total CLN603 SPOT										0.00	0	190,000,00
Total For CLN603										0.00	0	190,000,00
CLN604 On 05/08/2024 Spot Bond					0.00000	100.32310				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.22000				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.23761				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.67136				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.09840				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	103.10023	9.32000	103.07442				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.53042				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.92717				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	101.33198				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	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 CLN612										0.00	0	
CLN61: On 22/08/2022 Spot Bond					0.00000	100.09523				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61: On 30/11/2023 Spot Bond					0.00000	100.32781				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61: On 30/09/2022 Spot Bond					0.00000	100.86763				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN61: 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	
CLN61: On 20/12/2024 Spot Bond					0.00000	102.46761				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61: On 20/12/2022 Spot Bond					0.00000	101.59899				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN61: On 31/05/2024 Spot Bond					0.00000	100.08271				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN62: On 28/10/2024 Spot Bond					0.00000	100.47762				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62: On 28/10/2022 Spot Bond					0.00000	100.47601				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62: On 28/04/2022 Spot Bond					0.00000	100.50080				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62: 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	
CLN62: On 25/01/2023 Spot Bond					0.00000	100.51478				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.50500	103.01395	6.50500	102.99575				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.13454				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.27848				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.72000	64.36185	11.72000	84.74361				0.00	0	130,000,00
Total CLN628 SPOT										0.00	0	130,000,00
Total For CLN628										0.00	0	130,000,00
CLN628 On 20/11/2022 Spot Bond					0.00000	100.15213				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.52000	100.19872	9.52000	100.17299				0.00	0	90,000,00
Total CLN630 SPOT										0.00	0	90,000,00
Total For CLN630										0.00	0	90,000,00
CLN630 On 19/08/2025 Spot Bond					0.00000	100.13397				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.14843				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.98202				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.34904				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.84237				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN636 On 21/11/2024 Spot Bond					0.00000	100.11029				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.13341				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	100.50900				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.14478				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.58917				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.11086				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.09818				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.72813				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.10009				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.28262				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	99.99978				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.13341				0.00	0	
Total CLN650 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 CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.10862				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.13341				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	100.79200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.36357				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.98767				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.73347				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.62100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.36700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	120.58500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	145.48900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.15285				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.05715				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.15842				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.01734				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.66867				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.14668				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.27232				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.48798	148.62442	4.48798	120.39011				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.48798	148.62442	4.48798	120.39089				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.14952				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.15709				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN679 On 21/12/2026 Spot Bond					0.00000	101.10845				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.30826				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.19548				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.22977				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.05960				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.08974				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.47322				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.29671				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.29651				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	101.13670				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.94271				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.13684				0.00	0	
Total CLN692 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 CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.24128				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	84.30532				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	82.77052				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.33272				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.25163				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	87.64582				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.63330				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	84.87640				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.16088				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.19317				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.11020				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.30705				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	81.55234				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	101.08649				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.20277				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.11773				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.11773				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.11773				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	80.33696				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	101.07736				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	79.32527				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	79.65046				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72: On 01/06/2026 Spot Bond					0.00000	99.98600				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72: On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.36701				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.02547				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.02547				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.02547				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.04430				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.04430				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.04430				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73: On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.89001				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73: On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.93905				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73: On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.58452				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73: On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	

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 CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.09842				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	93.69494				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.24907				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.30633				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	113.20500				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	92.33406				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.13151				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.18298				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.21420				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	100.79897				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.00004				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	101.13679				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.52895				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	101.18264				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.81539				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	100.58009				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	98.84180				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN75{ 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	
CLN75{ On 20/06/2026 Spot Bond					0.00000	101.90656				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76{ On 20/06/2026 Spot Bond					0.00000	101.84972				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76{ On 22/04/2026 Spot Bond					0.00000	100.89373				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76{ On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76{ On 12/02/2025 Spot Bond					0.00000	100.38481				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76{ On 21/07/2027 Spot Bond					0.00000	100.48625				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76{ On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.02363				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76{ On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.58009				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76{ On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76{ On 23/09/2026 Spot Bond					0.00000	101.17897				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76{ On 23/09/2026 Spot Bond					0.00000	101.18085				0.00	0	
Total CLN769 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 CLN769										0.00	0	
CLN771 On 31/07/2024 Spot Bond					0.00000	101.17344				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	80.48458				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	86.22054				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	99.99991				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.54915				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.57000	6.57000	6.57000	118.91779				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	99.99971				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	99.99955				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.45693				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.46072				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	100.25830				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.53270				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.47968				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.48801				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.09158				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.98602				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.09158				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	101.43317				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	101.30117				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.49657				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.47924				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.39034				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN793 On 05/09/2022 Spot Bond					0.00000	99.26721				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.35360				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.25664				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.12500	102.94971	8.12500	102.92718				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.82500	108.02902	7.82500	108.00624		3,130,000,000,000.00		400,000,000	100,000,000	
Total COJ05 SPOT								3,130,000,000,000.00		400,000,000	100,000,000	
Total For COJ05								3,130,000,000,000.00		400,000,000	100,000,000	
COJ08 On 22/06/2026 Spot Bond			10.09000	106.81607	10.09000	106.78718				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.81500	109.25349	6.81500	109.23338		2,726,000,000,000.00		400,000,000	100,000,000	
Total COJG01 SPOT								2,726,000,000,000.00		400,000,000	100,000,000	
Total For COJG01								2,726,000,000,000.00		400,000,000	100,000,000	
COT01 On 03/04/2023 Spot Bond			7.36000	105.51923	7.36000	105.49828				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.88000	97.01401	11.88000	96.98325				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.47000	97.64892	10.47000	97.62154				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.72500	9.72500	9.72500	105.99013				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.63437				0.00	0	
Total DENG88 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.53501			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.10865			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.25024			0.00	0	453,000,00
Total DSY02 SPOT									0.00	0	453,000,00
Total For DSY02									0.00	0	453,000,00
DSY03 On 21/11/2024 Spot Bond			9.22000	9.22000	9.22000	105.76183			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.50641			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.11706			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.75500	103.12554	6.75500	103.10663		4,863,600,000,000.00	720,000,000	230,000,00	
Total DV23 SPOT								4,863,600,000,000.00	720,000,000	230,000,00	
Total For DV23								4,863,600,000,000.00	720,000,000	230,000,00	
DV23/R On 27/02/2023 Spot Bond			100.00000	50.22451	100.00000	50.11214		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	50.22451	100.00000	50.11214		0.00	0		
Total DV23/R2023 SPOT								0.00	0		
Total For DV23/R2023								0.00	0		
DV24 On 18/02/2024 Spot Bond			7.30500	104.59212	7.30500	104.57139		0.00	0		
Total DV24 SPOT								0.00	0		
Total For DV24								0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	100.28795	9.69000	100.26174		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	100.28795	9.69000	100.26174		0.00	0		
Total DV24/R2023 SPOT								0.00	0		
Total For DV24/R2023								0.00	0		
DV27 On 02/02/2027 Spot Bond			9.42000	100.66920	9.42000	100.64361		0.00	0		
Total DV27 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 DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.68000	92.90357	11.68000	92.87444			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	100.29985	10.10000	100.27256			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.29985	10.10000	100.27256			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	100.94452			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.10720			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22f On 24/10/2022 Spot Bond					0.00000	100.56481			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.03163			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.02222			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.86216			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.42959			0.00	0	
Total DVF27 SPOT									0.00	0	
Total For DVF27									0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.25949			0.00	0	
Total DVFB24 SPOT									0.00	0	
Total For DVFB24									0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.35549			0.00	0	
Total DVFB25 SPOT									0.00	0	
Total For DVFB25									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.36205				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.40013				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	97.06091				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.42204				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.38861				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.13021				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC26 On 15/12/2026 Spot Bond					0.00000	101.33139				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC28 On 15/12/2028 Spot Bond					0.00000	101.38251				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.46000	104.70867	4.46000	104.69590				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.83500	110.44017	6.83500	110.41967				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.86000	116.00982	4.86000	115.97431				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.58000	104.32280	4.58000	104.29165				0.00	0	
Total EL037 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 EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	138.99171	2.25000	138.95899				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.85000	151.66155	3.85000	151.61925				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.72200	139.02611	3.72200	138.98782				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.76500	134.31994	3.76500	134.28281				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.55000	117.88657	4.55000	117.85155			2,182,180,000,000.00	479,600,000	239,800,000	
Total EL31 SPOT									2,182,180,000,000.00	479,600,000	239,800,000	
Total For EL31									2,182,180,000,000.00	479,600,000	239,800,000	
EL36 On 31/01/2036 Spot Bond			4.55000	106.34949	4.55000	106.31781			0.00	0	0	
Total EL36 SPOT									0.00	0	0	
Total For EL36									0.00	0	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	138.99171	2.25000	138.95899			0.00	0	0	
Total EL36/I2038 SPOT									0.00	0	0	
Total For EL36/I2038									0.00	0	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	160.44490			0.00	0	0	
Total ELN001 SPOT									0.00	0	0	
Total For ELN001									0.00	0	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	157.86633			0.00	0	0	
Total ELN002 SPOT									0.00	0	0	
Total For ELN002									0.00	0	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860			0.00	0	0	
Total ELN003 SPOT									0.00	0	0	
Total For ELN003									0.00	0	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950			0.00	0	0	
Total ELN004 SPOT									0.00	0	0	
Total For ELN004									0.00	0	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	122.30663			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 ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	121.36401				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	119.14225				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	110.71463				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	111.61092				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 15/04/2024 Spot Bond					0.00000	106.99640				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	108.76365				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	89.97673				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.52000	104.24176	9.52000	104.21498				0.00	0	1,790,000.00
Total EMM03 SPOT										0.00	0	1,790,000.00
Total For EMM03										0.00	0	1,790,000.00
EMM04 On 16/05/2028 Spot Bond			11.39500	11.39500	11.39500	96.95381				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.44500	11.44500	11.44500	101.72466				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM06 On 23/06/2025 Spot Bond			9.62000	9.62000	9.62000	102.85680				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.62000	9.62000	9.62000	103.50341				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.40000	11.40000	11.40000	74.80326				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.72000	10.72000	10.72000	101.90578				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.40000	11.40000	11.40000	96.05163				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	99.94763				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.89450				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.19097				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.15966				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.32689				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.96709				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.00011				0.00	0	
Total EPF022 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 EPF022										0.00	0	
EPF02: On 07/09/2026 Spot Bond					0.00000	99.88778				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC4: On 12/03/2022 Spot Bond					0.00000	101.14910				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC5: On 10/11/2022 Spot Bond					0.00000	100.27184				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT00: On 03/06/2022 Spot Bond					0.00000	99.95546				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	99.95417				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.60293				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.00968				0.00	600,000,000	300,000,000
Total EQT005 SPOT										0.00	600,000,000	300,000,000
Total For EQT005										0.00	600,000,000	300,000,000
EQT00: On 30/10/2023 Spot Bond					0.00000	100.44586				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.01784				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.71891				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	100.27123				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.37167				0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total EQT010 SPOT									0.00	0	500,000,00
Total For EQT010									0.00	0	500,000,00
ERS3B On 17/05/2022 Spot Bond					0.00000	100.17487			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.16737			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.18681			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.16886			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.17632			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.16502			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.16141			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.18377			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.15500	104.28396	6.15500	104.26650			0.00	0	130,000,00
Total ES23 SPOT									0.00	0	130,000,00
Total For ES23									0.00	0	130,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.94792	10.00000	100.92072			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.62000	100.61648	8.62000	100.59315		2,792,547,268,000.00		323,961,400	5,961,402,20
Total ES26 SPOT								2,792,547,268,000.00		323,961,400	5,961,402,20
Total For ES26								2,792,547,268,000.00		323,961,400	5,961,402,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
ES26/R On 02/04/2026 Spot Bond			7.85000	103.22390	7.85000	103.20206				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.26000	79.49416	11.03000	80.69705			3,825,213,420,000.00		339,717,000	742,169,800
Total ES33 SPOT									3,825,213,420,000.00		339,717,000	742,169,800
Total For ES33									3,825,213,420,000.00		339,717,000	742,169,800
ES33/R On 15/09/2033 Spot Bond			7.50000	103.45500	7.50000	103.43395				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.69500	78.38632	11.48000	79.69557			17,669,163,867,000.00		1,510,830,600	2,594,086,200
Total ES42 SPOT									17,669,163,867,000.00		1,510,830,600	2,594,086,200
Total For ES42									17,669,163,867,000.00		1,510,830,600	2,594,086,200
ES42/R On 25/04/2042 Spot Bond			8.50000	102.94695	8.50000	102.92342				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	101.22203				0.00	0	1,200,000,000
Total EXX04 SPOT										0.00	0	1,200,000,000
Total For EXX04										0.00	0	1,200,000,000
EXX05 On 13/06/2024 Spot Bond					0.00000	101.98848				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.14386				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.33418				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.11192				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.29230				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.21079				0.00	0	
Total FIFB17 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 FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.44794				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.20988				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.35159				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.37436				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.09156				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.09815				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.09982				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.81388				0.00	120,000,000	60,000,000
Total FRB22 SPOT										0.00	120,000,000	60,000,000
Total For FRB22										0.00	120,000,000	60,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.34641				0.00	2,640,000,000	1,320,000,000
Total FRB23 SPOT										0.00	2,640,000,000	1,320,000,000
Total For FRB23										0.00	2,640,000,000	1,320,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.69925				0.00	16,540,000,000	8,440,000,000
Total FRB24 SPOT										0.00	16,540,000,000	8,440,000,000
Total For FRB24										0.00	16,540,000,000	8,440,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	106.05481				0.00	0	120,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total FRB25 SPOT										0.00	0	120,000,00
Total For FRB25										0.00	0	120,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.50845				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.20000	109.47089	8.20000	109.44673				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	102.94641				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.54949				0.00	600,000,000	300,000,00
Total FRB29 SPOT										0.00	600,000,000	300,000,00
Total For FRB29										0.00	600,000,000	300,000,00
FRB30 On 19/04/2026 Spot Bond			8.12000	103.08457	8.12000	103.06204				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.06243				0.00	0	100,000,00
Total FRB31 SPOT										0.00	0	100,000,00
Total For FRB31										0.00	0	100,000,00
FRBI23 On 07/12/2023 Spot Bond			2.26000	320.51597	2.26000	320.44057				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.65500	2.65500	2.65500	156.39769				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.64000	208.63170	3.64000	208.57485				0.00	0	3,800,000,00
Total FRBI28 SPOT										0.00	0	3,800,000,00
Total For FRBI28										0.00	0	3,800,000,00
FRBI29 On 31/03/2029 Spot Bond			4.14000	4.14000	4.14000	110.66363				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.70000	4.70000	4.70000	227.48279			647,660,000,000.00		137,800,000	3,395,900,00
Total FRBI33 SPOT									647,660,000,000.00		137,800,000	3,395,900,00
Total For FRBI33									647,660,000,000.00		137,800,000	3,395,900,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI46 On 31/03/2046 Spot Bond			4.81000	102.42070	4.81000	102.38956				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.85000	101.92503	4.85000	101.89385				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			7.05000	7.05000	7.05000	83.32179				0.00	0	270,000,00
Total FRBZ02 SPOT										0.00	0	270,000,00
Total For FRBZ02										0.00	0	270,000,00
FRBZ03 On 10/12/2024 Spot Bond			7.09000	7.09000	7.09000	82.55979				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	150.82549				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 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	
FRC181 On 06/08/2023 Spot Bond					0.00000	96.11462				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC252 On 14/03/2022 Spot Bond					0.00000	101.21921				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC255 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	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.18717				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.58491				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.46686				0.00	0	
Total FRC271 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 FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.75277				0.00	0	130,000,00
Total FRC272 SPOT										0.00	0	130,000,00
Total For FRC272										0.00	0	130,000,00
FRC27: On 21/11/2022 Spot Bond					0.00000	100.11131				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.24901				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.00550				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.36865				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.12532				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	112.99603				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.09040				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.60838				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.23113				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.23492				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.55149				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.79925				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.21883				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	99.99978				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.25239				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.00004				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.27194				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.06742				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.22598				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.34446				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	101.14948				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.29010				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC317 On 31/07/2034 Spot Bond					0.00000	100.47273				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	101.21070				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	101.34424				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	101.49828				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.23917				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.82064				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.89012				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.82997				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.32663				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.59714				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	100.41020				0.00	0	
Total FRC335 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 FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.30052				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.63452				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.53065				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.58873				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.09904				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.64284				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.44336				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.00338				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.67934				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.57160				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2022 Spot Bond					0.00000	100.50409				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	99.99985				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.81573				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.58047				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.66001				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.59027				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.59456				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.44044				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.64939				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.48342				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.89914				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.32187				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC364 On 28/02/2024 Spot Bond					0.00000	100.21831				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	100.42735				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	101.82698				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	99.99980				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.14819				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	103.15759				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.58046				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.57769				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	103.24403				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.91761				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	103.73379				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	103.71196				0.00	0	
Total FRC377 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 FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.10934				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.32110				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.25833				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 24/03/2022 Spot Bond					0.00000	100.99506				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC38: On 28/04/2022 Spot Bond					0.00000	100.47918				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.19298				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.19298				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.17984				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.17984				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	11,632,125,70
Total FRC388 SPOT										0.00	0	11,632,125,70
Total For FRC388										0.00	0	11,632,125,70
FRI33 On 28/02/2033 Spot Bond			4.26000	107.46440	4.26000	107.43344				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.43000	120.05943	4.43000	120.02406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.64206				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.25282				0.00	8,480,000,000	4,240,000,000
Total FRJ22 SPOT										0.00	8,480,000,000	4,240,000,000
Total For FRJ22										0.00	8,480,000,000	4,240,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.48656				0.00	2,000,000,000	1,000,000,000
Total FRJ23 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRJ23										0.00	2,000,000,000	1,000,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.66449				0.00	2,000,000,000	1,000,000,000
Total FRJ24 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRJ24										0.00	2,000,000,000	1,000,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.55675				0.00	2,000,000,000	1,000,000,000
Total FRJ25 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRJ25										0.00	2,000,000,000	1,000,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.06983				0.00	0	4,000,000,000
Total FRJ26 SPOT										0.00	0	4,000,000,000
Total For FRJ26										0.00	0	4,000,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.18636				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.98081				0.00	0	0
Total FRJ28 SPOT										0.00	0	0
Total For FRJ28										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.05474				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.99746				0.00	0	0
Total FRJ31 SPOT										0.00	0	0
Total For FRJ31										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			4.03800	4.03800	4.03800	110.53370				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										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
FRS10 On 31/01/2038 Spot Bond			4.40000	4.40000	4.40000	120.48198			0.00	0	
Total FRS101 SPOT									0.00	0	
Total For FRS101									0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.08128			0.00	0	
Total FRS103 SPOT									0.00	0	
Total For FRS103									0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.44821			0.00	0	
Total FRS104 SPOT									0.00	0	
Total For FRS104									0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.54000	118.39781	4.54000	118.36257			0.00	0	
Total FRS108 SPOT									0.00	0	
Total For FRS108									0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.55000	230.75905	4.55000	230.69046			0.00	0	
Total FRS109 SPOT									0.00	0	
Total For FRS109									0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.68000	116.32217	4.68000	116.28712		650,520,000,000.00		139,000,000	69,500,000
Total FRS110 SPOT								650,520,000,000.00		139,000,000	69,500,000
Total For FRS110								650,520,000,000.00		139,000,000	69,500,000
FRS11 On 07/12/2033 Spot Bond			4.58000	4.58000	4.58000	230.04462			0.00	0	
Total FRS112 SPOT									0.00	0	
Total For FRS112									0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.50000	152.77567	3.50000	152.73453			0.00	0	
Total FRS114 SPOT									0.00	0	
Total For FRS114									0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	131.72531	3.70500	131.68909			0.00	0	
Total FRS115 SPOT									0.00	0	
Total For FRS115									0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.48000	119.30076	4.48000	119.26545		1,102,080,000,000.00		246,000,000	123,000,000
Total FRS119 SPOT								1,102,080,000,000.00		246,000,000	123,000,000
Total For FRS119								1,102,080,000,000.00		246,000,000	123,000,000
FRS12 On 07/12/2033 Spot Bond			4.70000	227.55132	4.70000	227.48279		868,560,000,000.00		184,800,000	92,400,000
Total FRS120 SPOT								868,560,000,000.00		184,800,000	92,400,000
Total For FRS120								868,560,000,000.00		184,800,000	92,400,000
FRS12 On 07/12/2033 Spot Bond			4.75000	226.49395	4.75000	226.42545		633,650,000,000.00		133,400,000	66,700,000
Total FRS121 SPOT								633,650,000,000.00		133,400,000	66,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS121									633,650,000,000.00	133,400,000	66,700,000
FRS121 On 31/01/2025 Spot Bond			3.03000	124.13710	3.03000	154.75925			0.00	0	
Total FRS122 SPOT									0.00	0	
Total For FRS122									0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.78000	225.86237	4.78000	225.79388			0.00	0	
Total FRS123 SPOT									0.00	0	
Total For FRS123									0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.68000	116.32217	4.68000	116.28712		121,680,000,000.00		26,000,000	13,000,000
Total FRS124 SPOT									121,680,000,000.00	26,000,000	13,000,000
Total For FRS124									121,680,000,000.00	26,000,000	13,000,000
FRS124 On 31/03/2028 Spot Bond			4.25000	201.78206	4.25000	201.72375			0.00	0	
Total FRS126 SPOT									0.00	0	
Total For FRS126									0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.43000	105.91158	5.43000	105.87752			0.00	0	
Total FRS127 SPOT									0.00	0	
Total For FRS127									0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.14000	202.99789	4.14000	202.93983			0.00	0	
Total FRS129 SPOT									0.00	0	
Total For FRS129									0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.20000	202.33367	4.20000	202.27547			0.00	0	
Total FRS131 SPOT									0.00	0	
Total For FRS131									0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.29000	215.44225	5.29000	215.37396			0.00	0	
Total FRS132 SPOT									0.00	0	
Total For FRS132									0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.38000	106.57008	5.38000	106.53595			0.00	0	
Total FRS134 SPOT									0.00	0	
Total For FRS134									0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.68000	4.68000	4.68000	116.28712		190,008,000,000.00		40,600,000	20,300,000
Total FRS135 SPOT									190,008,000,000.00	40,600,000	20,300,000
Total For FRS135									190,008,000,000.00	40,600,000	20,300,000
FRS135 On 31/01/2038 Spot Bond			4.66000	116.61603	4.66000	116.58096			0.00	0	
Total FRS136 SPOT									0.00	0	
Total For FRS136									0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.01000	204.44569	4.01000	204.38792			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.06000	220.06834	5.06000	219.99996				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.14000	202.99789	4.14000	202.93983				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.14000	202.99789	4.14000	202.93983				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.54100	209.76842	3.54100	209.71180				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.80000	151.50070	3.80000	151.45866				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.49000	199.15830	4.49000	199.09946				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.53000	198.72484	4.53000	198.66593				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.77000	151.62762	3.77000	151.58567				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.00500	204.50159	4.00500	204.44384				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.54000	4.54000	4.54000	198.55769				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.04084				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17 On 16/10/2022 Spot Bond					0.00000	100.60060				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.66345				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	101.10971				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	101.04893				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	193.84749				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	146.45713				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	179.18986				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	64.29272				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.30885				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.35159				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.23322				0.00	0	
Total FRS200 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 FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.00014				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.68720				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.15564				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.96225				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.50886				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.09904				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.76285				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.24070				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	105.23466				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	109.36931				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24(On 31/03/2032 Spot Bond					0.00000	104.55981				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	100.19397				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	75.83727				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	102.07816				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	113.36782				0.00	0	95,000,00
Total FRS244 SPOT										0.00	0	95,000,00
Total For FRS244										0.00	0	95,000,00
FRS24(On 19/01/2024 Spot Bond					0.00000	100.98586				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	101.02855				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	99.97124				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	108.56997				0.00	0	
Total FRS258 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 FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	102.14127				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.48265				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	99.99975				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 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	
FRS26 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	
FRS26 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	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.07228				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	109.91899				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.08038				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 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	
FRS27 On 05/07/2022 Spot Bond					0.00000	106.26493				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	101.52055				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	101.55727				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	101.07389				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.14583				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.35334				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.52860				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.93763				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 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	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.13982				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			9.27500	9.27500	9.27500	101.41327				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.27500	9.27500	9.27500	101.41327				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 25/10/2026 Spot Bond					0.00000	100.49620				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	100.32298				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			10.62900	10.62900	10.62900	94.28675				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 03/03/2022 Spot Bond					0.00000	101.16008				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	95.95653				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	89.10788				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	93.82696				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 28/04/2022 Spot Bond					0.00000	100.45591				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.06000	2.06000	2.06000	321.51762				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.79000	323.05113	1.79000	322.97927				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.80000	1.80000	1.80000	322.92496				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.38304				0.00	0	
Total FRS62 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 FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.38000	112.51829	4.38000	112.48530			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.07000	75.48224	4.07000	118.86406			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	155.23773			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	154.02322			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.86000	2.86000	2.86000	317.23790			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.78500	5.78500	5.78500	101.88292		3,471,000,000,000.00	600,000,000	300,000,000	
Total FRX23 SPOT								3,471,000,000,000.00	600,000,000	300,000,000	
Total For FRX23								3,471,000,000,000.00	600,000,000	300,000,000	
FRX24 On 10/12/2024 Spot Bond			7.03000	111.60910	7.03000	111.58791			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.32000	108.11256	7.32000	108.09110			0.00	0	130,000,000
Total FRX25 SPOT									0.00	0	130,000,000
Total For FRX25									0.00	0	130,000,000
FRX26 On 01/10/2026 Spot Bond			7.85000	110.18028	7.85000	110.15697		371,970,680,000.00	47,384,800	142,383,700	
Total FRX26 SPOT								371,970,680,000.00	47,384,800	142,383,700	
Total For FRX26								371,970,680,000.00	47,384,800	142,383,700	
FRX27 On 07/03/2027 Spot Bond			7.97000	113.95711	7.97000	113.93251			0.00	0	100,000,000
Total FRX27 SPOT									0.00	0	100,000,000
Total For FRX27									0.00	0	100,000,000
FRX28 On 26/07/2028 Spot Bond			8.13000	110.72139	8.13000	110.69703			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.88000	105.64087	8.88000	105.61552			0.00	0	180,000,000

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 FRX30 SPOT										0.00	0	180,000,00
Total For FRX30										0.00	0	180,000,00
FRX31 On 21/02/2031 Spot Bond			9.03500	103.02426	9.03500	102.99911				0.00	0	340,000,00
Total FRX31 SPOT										0.00	0	340,000,00
Total For FRX31										0.00	0	340,000,00
FRX32 On 31/03/2032 Spot Bond			9.23000	112.72569	9.23000	112.69775				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.82000	79.23068	10.82000	79.20774				0.00	0	100,000,00
Total FRX45 SPOT										0.00	0	100,000,00
Total For FRX45										0.00	0	100,000,00
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.04352				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.31369				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.10591				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.10112				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.10435				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.10529				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.44189				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.46625				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FST3A1 On 20/10/2026 Spot Bond					0.00000	100.49813				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.51404				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.35719				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.44524				0.00	100,000,000	20,050,000,00
Total GBL06 SPOT										0.00	100,000,000	20,050,000,00
Total For GBL06										0.00	100,000,000	20,050,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.20722				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.09261				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.04349				0.00	0	130,000,00
Total GH5A31 SPOT										0.00	0	130,000,00
Total For GH5A31										0.00	0	130,000,00
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.37281				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.92758				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.74000	115.73730	3.74000	115.70544				1,472,064,000,000.00	393,600,000	196,800,00
Total GRL35 SPOT										1,472,064,000,000.00	393,600,000	196,800,00
Total For GRL35										1,472,064,000,000.00	393,600,000	196,800,00
GRT07 On 21/02/2024 Spot Bond					0.00000	100.79504				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.40400	109.45794	6.40400	109.43898				0.00	0	
Total GRT17 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 GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.19212				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.44036				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.63000	110.04793	6.63000	110.02821				0.00	0	140,000,00
Total GRT21 SPOT										0.00	0	140,000,00
Total For GRT21										0.00	0	140,000,00
GRT22 On 16/10/2022 Spot Bond					0.00000	100.60049				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.39802				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.85933				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.32167				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	99.85422				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.56487				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.60641				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.51601				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.99999				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.32063				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.27750				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.35159				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.82444				0.00	200,000,000	100,000,00
Total GRT36 SPOT										0.00	200,000,000	100,000,00
Total For GRT36										0.00	200,000,000	100,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.86334				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.42528				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.55956				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.71185				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.11041				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.82284				0.00	0	100,000,00
Total GRT45 SPOT										0.00	0	100,000,00
Total For GRT45										0.00	0	100,000,00
GRT47 On 22/04/2024 Spot Bond					0.00000	100.48467				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT48 On 22/04/2026 Spot Bond					0.00000	100.87850				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.38430				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.03371				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.69976				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.20289				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.03887				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.77854				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	99.98603				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.43336				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.64509				0.00	200,000,000	100,000,000
Total HILB09 SPOT										0.00	200,000,000	100,000,000
Total For HILB09										0.00	200,000,000	100,000,000
HILB10 On 17/03/2022 Spot Bond					0.00000	101.04007				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.34025				0.00	0	
Total HILB11 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 HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.23540			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.92294			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.86648			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.85043			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.39000	319.81941	2.39000	319.74305			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.75000	2.75000	2.75000	325.52049			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.17000	101.11999	10.17000	101.09228			0.00	0	100,000,00
Total HWAY30 SPOT									0.00	0	100,000,00
Total For HWAY30									0.00	0	100,000,00
HWAY3 On 28/02/2033 Spot Bond			4.51000	80.58005	4.51000	107.57379			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			10.90000	89.63821	10.90000	89.61194		1,044,451,080,000.00		95,821,200	3,967,910,60
Total HWAY34 SPOT								1,044,451,080,000.00		95,821,200	3,967,910,60
Total For HWAY34								1,044,451,080,000.00		95,821,200	3,967,910,60
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.87470	100.00000	9.85261			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.07000	88.15581	11.07000	88.12958			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	9.87257	100.00000	9.85048			0.00	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 HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.66368				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	100.50857				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.38000	157.65001	2.35000	157.74555				328,610,974,916,000.00	138,071,838,200	454,176,584,25
Total I2025 SPOT										18,610,974,916,000.00	138,071,838,200	454,176,584,25
Total For I2025										18,610,974,916,000.00	138,071,838,200	454,176,584,25
I2029 On 31/03/2029 Spot Bond			3.21000	117.54614	3.27000	117.05924				18,128,272,770,000.00	5,647,437,000	348,531,958,00
Total I2029 SPOT										18,128,272,770,000.00	5,647,437,000	348,531,958,00
Total For I2029										18,128,272,770,000.00	5,647,437,000	348,531,958,00
I2033 On 28/02/2033 Spot Bond			3.73500	113.05129	3.76000	112.74696				98,039,076,021,000.00	26,248,748,600	249,515,146,60
Total I2033 SPOT										18,039,076,021,000.00	26,248,748,600	249,515,146,60
Total For I2033										18,039,076,021,000.00	26,248,748,600	249,515,146,60
I2038 On 31/01/2038 Spot Bond			3.83000	129.62205	3.78000	130.42245				98,911,049,136,000.00	25,825,339,200	321,817,654,20
Total I2038 SPOT										18,911,049,136,000.00	25,825,339,200	321,817,654,20
Total For I2038										18,911,049,136,000.00	25,825,339,200	321,817,654,20
I2046 On 31/03/2046 Spot Bond			3.83000	120.32250	3.81000	120.69473				131,301,153,082,000.00	34,282,285,400	378,872,165,60
Total I2046 SPOT										11,301,153,082,000.00	34,282,285,400	378,872,165,60
Total For I2046										11,301,153,082,000.00	34,282,285,400	378,872,165,60
I2050 On 31/12/2050 Spot Bond			3.86000	122.19512	3.85000	122.39202				185,390,338,100,000.00	48,028,585,000	423,647,653,60
Total I2050 SPOT										15,390,338,100,000.00	48,028,585,000	423,647,653,60
Total For I2050										15,390,338,100,000.00	48,028,585,000	423,647,653,60
IBG01 On 07/02/2025 Spot Bond					0.00000	100.30232				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.31363				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL101 On 24/05/2022 Spot Bond			6.24000	6.24000	6.24000	103.04017				0.00	0	100,000,00
Total IBL101 SPOT										0.00	0	100,000,00
Total For IBL101										0.00	0	100,000,00
IBL102 On 24/05/2022 Spot Bond					0.00000	100.26653				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.52000	319.12486	2.52000	319.04751				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.56403				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.39114				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.66845				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.02461				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.51911				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.22373				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.19910				0.00	104,000,000,000	52,000,000,00
Total IBL133 SPOT										0.00	104,000,000,000	52,000,000,00
Total For IBL133										0.00	104,000,000,000	52,000,000,00
IBL134 On 17/10/2024 Spot Bond					0.00000	100.68274				0.00	0	
Total IBL134 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 IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.09510				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.58324				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.29175				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.22936				0.00	464,000,000	116,000,00
Total IBL138 SPOT										0.00	464,000,000	116,000,00
Total For IBL138										0.00	464,000,000	116,000,00
IBL141 On 20/02/2023 Spot Bond					0.00000	100.10199				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.08659				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.88164				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.03845				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.04004				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	100.10013				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.46279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.31017				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.37968				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.28688				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.70513				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.62830				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.29690				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.50904				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.66377				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.53992				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.04101				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.04248				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL190 On 10/09/2024 Spot Bond					0.00000	101.09614				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.13444				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.67887				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.58813				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.37243				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.31916				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.27724				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.97244				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.97149				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.00990				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.83506				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.84244				0.00	0	
Total IBL204 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 IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	99.86703				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.84982				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.38898				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.43638				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.14925				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.09462				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.08083				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.08083				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.08083				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.94500	106.32327	6.94500	106.30321				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.31500	106.00269	5.31500	105.98734				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.92172				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.64500	104.69493	8.64500	104.67045				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.99500	110.38239	9.99500	110.62648				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.24000	108.42510	9.24000	108.39820				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.86033				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.37817				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	97.70559				0.00	3,980,000,000	3,980,000,000
Total IDCG16 SPOT										0.00	3,980,000,000	3,980,000,000
Total For IDCG16										0.00	3,980,000,000	3,980,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.31659				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.08594				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.03609				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.98536				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.85004				0.00	500,000,000	250,000,000
Total IDCG22 SPOT										0.00	500,000,000	250,000,000
Total For IDCG22										0.00	500,000,000	250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.49439				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.13360				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.97000	103.75559	7.97000	103.73332				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.24544				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.14516				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.92019				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	96.97702				0.00	2,300,000,000	1,150,000,000
Total INLV07 SPOT										0.00	2,300,000,000	1,150,000,000
Total For INLV07										0.00	2,300,000,000	1,150,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	103.89107				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.66040				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	99.84807				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.10149				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.04586				0.00	0	
Total IPF19 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 IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	101.11004				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.26348				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.33440				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.60521				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.30072				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.30563				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.87798				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.57852				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.85667				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.18066				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.23094				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.12782				0.00	400,000,000	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPFG01 SPOT										0.00	400,000,000	200,000,000
Total For IPFG01										0.00	400,000,000	200,000,000
IV019 On 31/03/2028 Spot Bond			4.90000	194.76641	4.90000	194.70675				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.50988				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.25993				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	105.34643				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.80000	195.82724	4.80000	195.76774				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.22717				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.99362				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.29230				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.29235				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.38142				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC152 On 15/12/2024 Spot Bond					0.00000	101.73156				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	120,000,00
Total IVC155 SPOT										0.00	0	120,000,00
Total For IVC155										0.00	0	120,000,00
IVC159 On 06/06/2023 Spot Bond					0.00000	101.23227				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.16849				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.88996				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.92219				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.79638				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.25263				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.33007				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.17273				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.40719	7.40000	101.38695				0.00	0	
Total IVC186 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 IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.32883				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.99724				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.58649	7.23000	100.56715				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.27247				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	103.71461	7.45000	99.97049				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.51172				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	105.39599	3.91012	101.69055				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.64075				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.14733				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.38493				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.83500	6.83500	6.83500	100.99296				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.89266				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.86237				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.17500	6.17500	6.17500	100.71557				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		508,800,000,000.00		5,088,000,000	5,000,000,00	
Total IVC212 SPOT								18,800,000,000,000.00		5,088,000,000	5,000,000,00	
Total For IVC212								18,800,000,000,000.00		5,088,000,000	5,000,000,00	
IVC213 On 26/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000.00		20,000,000,000	20,000,000,00	
Total IVC213 SPOT								10,000,000,000,000.00		20,000,000,000	20,000,000,00	
Total For IVC213								10,000,000,000,000.00		20,000,000,000	20,000,000,00	
IVZ077 On 24/02/2022 Spot Bond			4.50000	4.50000	4.50000	4.50000				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	99.90147				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	99.81541				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	99.72650				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	99.46683		910,000,000,000.00		200,000,000	100,000,00	
Total IVZ081 SPOT								910,000,000,000.00		200,000,000	100,000,00	
Total For IVZ081								910,000,000,000.00		200,000,000	100,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ084 On 28/04/2022 Spot Bond			4.65000	4.65000	4.65000	99.19125				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	99.10359				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		35,000,000,000	35,000,000,000	
Total IVZ087 SPOT								10,000,000,000,000.00		35,000,000,000	35,000,000,000	
Total For IVZ087								10,000,000,000,000.00		35,000,000,000	35,000,000,000	
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	101.35415				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.42446				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.11575				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.56718				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.15964				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.58667				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.62159				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.89161				0.00	0	
Total KAP018 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 KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.49695				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.17757				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.18166				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.14857				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.14831				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.72000	125.49881	8.72000	125.46923				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.73500	106.11744	6.73500	106.09813				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.74356				0.00	0	50,000,00
Total LGL07 SPOT										0.00	0	50,000,00
Total For LGL07										0.00	0	50,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	100.50984				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.04825				0.00	0	200,000,00
Total LGL09 SPOT										0.00	0	200,000,00
Total For LGL09										0.00	0	200,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.56325				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.78057				0.00	0	80,000,00

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 LGL11 SPOT										0.00	0	80,000,00
Total For LGL11										0.00	0	80,000,00
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.89503				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.11098				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.11382				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.00612				0.00	0	300,000,00
Total MBF063 SPOT										0.00	0	300,000,00
Total For MBF063										0.00	0	300,000,00
MBF06: On 30/09/2022 Spot Bond					0.00000	100.99825				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.18336				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.02217				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.29150				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.96689				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.72181				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.01776				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	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
MBP04: On 27/07/2023 Spot Bond					0.00000	100.40565				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.19701				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.82090				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.83783				0.00	0	100,000,00
Total MBP049 SPOT										0.00	0	100,000,00
Total For MBP049										0.00	0	100,000,00
MBP05: On 23/08/2022 Spot Bond					0.00000	100.18984				0.00	800,000,000	2,400,000,00
Total MBP050 SPOT										0.00	800,000,000	2,400,000,00
Total For MBP050										0.00	800,000,000	2,400,000,00
MBP05: On 12/03/2023 Spot Bond					0.00000	101.49029				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.80909				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			7.97000	7.97000	7.97000	110.37958				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 12/08/2022 Spot Bond			6.25400	102.54838	6.25400	102.53128				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	101.92979				0.00	200,000,000	100,000,00
Total MMIG06 SPOT										0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MMIG06										0.00	200,000,000	100,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.07356				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.08446				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.62000	104.62217	8.62000	104.59791				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.62181				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.87000	97.87517	8.87000	99.07790				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.30425				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.24029				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.43663				0.00	0	500,000,000
Total MTN10 SPOT										0.00	0	500,000,000
Total For MTN10										0.00	0	500,000,000
MTN12 On 04/06/2023 Spot Bond					0.00000	100.61611				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.85723				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.29797				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.28649				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.94595				0.00	0	900,000,00
Total MTN16 SPOT										0.00	0	900,000,00
Total For MTN16										0.00	0	900,000,00
MTN17 On 30/05/2024 Spot Bond					0.00000	100.35216				0.00	200,000,000	100,000,00
Total MTN17 SPOT										0.00	200,000,000	100,000,00
Total For MTN17										0.00	200,000,000	100,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	98.39873				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	99.89264				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.74149				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.77131				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.49348				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.56500	99.73211	8.56500	99.70901				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.53139				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.31256				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.21854				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN27 On 29/06/2028 Spot Bond					0.00000	101.99653				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.09966				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.58531				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.19266				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.79829				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.09761				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.10411				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.10403				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.10239				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.52493				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.13437				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.45913				0.00	0	
Total N6F26 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 N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.79823				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.98714				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.26804				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.50672				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.72615				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.60000	103.45698	6.60000	103.43842				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.82500	105.08330	6.82500	105.06382				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.50000	104.37638	9.50000	104.34961				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.48205				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.60704				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.41444				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.49096				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.43900				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.40979				0.00	0	30,000,00
Total NBG06G SPOT										0.00	0	30,000,00
Total For NBG06G										0.00	0	30,000,00
NBG07 On 15/12/2028 Spot Bond					0.00000	101.15816				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.39000	110.69696	6.39000	110.67772				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.27700	106.09222	7.27700	106.07128				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.04500	110.13401	8.04500	110.11015				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.22000	103.20202	6.22000	103.18471				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.16000	114.09491	7.16000	114.07287				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.44500	110.43676	8.44500	110.41153				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.57500	105.94258	5.57500	105.92649				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.16800	114.29119	7.16800	114.26895				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK24/ On 19/11/2027 Spot Bond			8.14000	115.63313	8.14000	115.60765				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25/ On 17/02/2023 Spot Bond			5.85000	5.85000	5.85000	104.79035				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.17451				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	47.63127	100.00000	47.52469				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.93533				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			7.89500	114.82414	7.89500	114.79958				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.88600	106.29793	5.88600	106.28089				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			7.64500	111.36766	7.64500	111.34458				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			6.41500	106.05658	6.41500	106.03809			2,566,000,000,000.00		400,000,000	250,000,00
Total NBK30A SPOT									2,566,000,000,000.00		400,000,000	250,000,00
Total For NBK30A									2,566,000,000,000.00		400,000,000	250,000,00
NBK31/ On 09/11/2023 Spot Bond			5.94500	108.39103	5.94500	108.37349				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.11977				0.00	80,000,000	40,000,00
Total NBK31B SPOT										0.00	80,000,000	40,000,00
Total For NBK31B										0.00	80,000,000	40,000,00
NBK35I On 10/05/2023 Spot Bond					0.00000	101.60377				0.00	1,400,000,000	700,000,00
Total NBK35B SPOT										0.00	1,400,000,000	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
Total For NBK35B										0.00	1,400,000,000	700,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	103.99013				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.29500	10.29500	10.29500	77.03237				0.00	0	320,000,000
Total NBK4 SPOT										0.00	0	320,000,000
Total For NBK4										0.00	0	320,000,000
NBK40I On 31/07/2026 Spot Bond					0.00000	103.10282				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.49948				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.68001				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.12460				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.45692				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.92326				0.00	1,000,000,000	500,000,000
Total NBK49B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK49B										0.00	1,000,000,000	500,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.13190				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.65865				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.62219				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.74770				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.63177				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.38852				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.51868				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.85475				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.20685				0.00	2,080,000,000	1,040,000,000
Total NBK59 SPOT										0.00	2,080,000,000	1,040,000,000
Total For NBK59										0.00	2,080,000,000	1,040,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.40520				0.00	0	190,000,000
Total NBK60 SPOT										0.00	0	190,000,000
Total For NBK60										0.00	0	190,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.20036				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.59938				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.12037				0.00	0	3,000,000,000
Total NBK64 SPOT										0.00	0	3,000,000,000
Total For NBK64										0.00	0	3,000,000,000
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.11527				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.46500	106.94160	9.46500	106.91428				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.10571				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.50000	106.49047	9.50000	106.46317				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.11527				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.13043				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.14953				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.29506				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.29506				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.00030				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.67352				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.03568				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.88756				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.40457				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	99.98267				0.00	0	150,000,00
Total NGL06 SPOT										0.00	0	150,000,00
Total For NGL06										0.00	0	150,000,00
NGL07 On 09/04/2024 Spot Bond					0.00000	101.88676				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.63591				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.26768				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.04562				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.70943				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.60489				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.80178				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.98617				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.07356				0.00	0	100,000,00
Total NGT105 SPOT										0.00	0	100,000,00
Total For NGT105										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 05/08/2025 Spot Bond					0.00000	103.13644				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.44452				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.85034				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.51996				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.38893				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.58757				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.14573				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.00604				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.65866				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.61004				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.50670				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.61920				0.00	0	
Total NHM016 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 NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.71689				0.00	0	500,000,00
Total NHM018 SPOT										0.00	0	500,000,00
Total For NHM018										0.00	0	500,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	100.36490				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.25984				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.00023				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.75000	4.75000	4.75000	226.42545				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.51000	3.51000	3.51000	210.06927				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.10500	3.10500	3.10500	154.43402				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.56500	3.56500	3.56500	114.84504			355,787,000,000.00		99,800,000	49,900,00
Total NI29 SPOT									355,787,000,000.00		99,800,000	49,900,00
Total For NI29									355,787,000,000.00		99,800,000	49,900,00
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			4.53000	4.53000	4.53000	118.51249			1,577,346,000,000.00		348,200,000	174,100,00
Total NI38 SPOT									1,577,346,000,000.00		348,200,000	174,100,00
Total For NI38									1,577,346,000,000.00		348,200,000	174,100,00
NILB11 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	153.98007				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	205.29715	3.45000	205.24224			831,450,000,000.00		241,000,000	120,500,00

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 NILB12 SPOT									831,450,000,000.00	241,000,000	120,500,000
Total For NILB12									831,450,000,000.00	241,000,000	120,500,000
NILB13 On 31/01/2025 Spot Bond			3.01000	3.01000	3.01000	154.84611			0.00	0	
Total NILB13 SPOT									0.00	0	
Total For NILB13									0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.15500	3.15500	3.15500	214.21324			0.00	0	
Total NILB14 SPOT									0.00	0	
Total For NILB14									0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.30000	212.56539	3.30000	212.50939			0.00	0	
Total NILB15 SPOT									0.00	0	
Total For NILB15									0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.64500	116.83701	4.64500	116.80191			0.00	0	
Total NILB17 SPOT									0.00	0	
Total For NILB17									0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.03759			0.00	0	
Total NN014 SPOT									0.00	0	
Total For NN014									0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.98159			0.00	0	
Total NN016 SPOT									0.00	0	
Total For NN016									0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.70761			0.00	0	
Total NN019 SPOT									0.00	0	
Total For NN019									0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.41266			0.00	0	
Total NN02 SPOT									0.00	0	
Total For NN02									0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.94322			0.00	0	
Total NN022 SPOT									0.00	0	
Total For NN022									0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.99678			0.00	0	
Total NN023 SPOT									0.00	0	
Total For NN023									0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.34287			0.00	0	
Total NN026 SPOT									0.00	0	
Total For NN026									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN03 On 23/11/2023 Spot Bond					0.00000	100.02613				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.24333				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.11422				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	137.47065				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.03371				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.09917				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.28271				0.00	200,000,000	50,000,000
Total NN040 SPOT										0.00	200,000,000	50,000,000
Total For NN040										0.00	200,000,000	50,000,000
NN043 On 03/03/2023 Spot Bond					0.00000	169.46741				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.26969				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	169.22243				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	166.02924				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.20602				0.00	0	
Total NN05 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 NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	142.23053				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.68525				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	92.68673				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.70326				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.26918				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.92138				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	99.67485				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.31703				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.87737				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.14690				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.15367				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	99.90076				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.19416				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.15367				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.67948				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.90275				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.73854				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.60873				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	100.81681				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	119.57000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	114.24000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	121.73000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	120.09000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 21/09/2023 Spot Bond					0.00000	119.01896				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	123.34327				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	93.44113				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	105.66090				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	123.34327				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	95.74420				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	93.50553				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.28647				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.94821				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.94345				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.94345				0.00	0	
Total NNF059 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 NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	102.24898				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.86941				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	101.86844				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07 On 26/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07 On 28/02/2022 Spot Bond					0.00000	101.31104				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF07 On 28/02/2022 Spot Bond					0.00000	101.31104				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NNF07 On 29/04/2022 Spot Bond					0.00000	100.41102				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07 On 29/07/2022 Spot Bond					0.00000	100.39624				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF07 On 28/04/2022 Spot Bond					0.00000	100.45506				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	129.00044				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.39836				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.09668				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.09692				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.09046				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.07521				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.07591				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.10344				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.09928				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.08244				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.02429				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.08485				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.82500	107.54504	6.82500	107.52511				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.73000	203.21555	2.73000	203.16515				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			10.02000	113.77724	10.02000	113.74669				12,477,996,180,000.00	1,245,309,000	1,050,965,20
Total NRA028 SPOT										12,477,996,180,000.00	1,245,309,000	1,050,965,20
Total For NRA028										12,477,996,180,000.00	1,245,309,000	1,050,965,20
NRA021 On 30/11/2028 Spot Bond			100.00000	15.37127	100.00000	15.33706				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.04903				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.47516				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.17802				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.09864				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.11330				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.97123				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	99.84196				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.27630				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.42719				0.00	0	
Total NTC33 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 NTC33										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.06754				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.93083				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.18500	104.84023	6.18500	104.82251				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.21000	115.01510	7.21000	114.99260				0.00	0	1,700,000,00
Total OML07 SPOT										0.00	0	1,700,000,00
Total For OML07										0.00	0	1,700,000,00
OML09 On 14/09/2022 Spot Bond			6.41000	107.38170	6.41000	107.36298				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.17500	114.84161	8.17500	114.81619				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	101.07764				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.87790				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.01998				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.08636				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.09602				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.13444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.76260				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	99.99999				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.77228				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			7.88500	112.29311	7.72000	112.96355			635,043,596,519,000.00	1,729,238,249,400	2,037,774,611,900	
Total R186 SPOT									15,043,596,519,000.00	729,238,249,400	037,774,611,900	
Total For R186									15,043,596,519,000.00	729,238,249,400	037,774,611,900	
R197 On 07/12/2023 Spot Bond			1.45000	324.90166	1.45000	324.83239			54,195,323,395,000.00	37,376,085,100	38,865,435,100	
Total R197 SPOT									14,195,323,395,000.00	37,376,085,100	38,865,435,100	
Total For R197									14,195,323,395,000.00	37,376,085,100	38,865,435,100	
R202 On 07/12/2033 Spot Bond			3.78000	248.10115	3.75000	248.73907			429,054,003,756,000.00	113,506,350,200	139,756,022,200	
Total R202 SPOT									19,054,003,756,000.00	113,506,350,200	139,756,022,200	
Total For R202									19,054,003,756,000.00	113,506,350,200	139,756,022,200	
R2023 On 28/02/2023 Spot Bond			5.26000	102.40955	5.22500	102.42939			793,367,710,000,000.00	531,058,500,000	586,131,824,700	
Total R2023 SPOT									13,367,710,000,000.00	531,058,500,000	586,131,824,700	
Total For R2023									13,367,710,000,000.00	531,058,500,000	586,131,824,700	
R2030 On 31/01/2030 Spot Bond			9.43500	92.74762	9.22000	93.85362			679,321,932,088,500.00	3,569,615,467,100	2,652,201,987,500	
Total R2030 SPOT									19,321,932,088,500.00	569,615,467,100	652,201,987,500	
Total For R2030									19,321,932,088,500.00	569,615,467,100	652,201,987,500	
R2032 On 31/03/2032 Spot Bond			9.85500	93.31949	9.65000	94.50893			521,018,392,625,000.00	1,067,581,775,000	1,073,412,653,900	
Total R2032 SPOT									11,018,392,625,000.00	067,581,775,000	073,412,653,900	
Total For R2032									11,018,392,625,000.00	067,581,775,000	073,412,653,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2035 On 28/02/2035 Spot Bond			10.31000	89.87320	10.08500	91.34100			288,780,534,329,000.00	997,941,855,900	274,631,451,900
Total R2035 SPOT									18,780,534,329,000.00	997,941,855,900	274,631,451,900
Total For R2035									18,780,534,329,000.00	997,941,855,900	274,631,451,900
R2037 On 31/01/2037 Spot Bond			10.51000	85.69008	10.29000	87.13985			429,314,729,570,000.00	516,585,607,000	321,573,519,300
Total R2037 SPOT									19,314,729,570,000.00	516,585,607,000	321,573,519,300
Total For R2037									19,314,729,570,000.00	516,585,607,000	321,573,519,300
R2040 On 31/01/2040 Spot Bond			10.62500	87.80378	10.41000	89.33381			263,644,384,250,000.00	495,401,824,400	184,400,403,000
Total R2040 SPOT									13,644,384,250,000.00	495,401,824,400	184,400,403,000
Total For R2040									13,644,384,250,000.00	495,401,824,400	184,400,403,000
R2044 On 31/01/2044 Spot Bond			10.69500	84.35276	10.48000	85.91320			700,330,388,841,000.00	906,996,763,800	470,733,755,400
Total R2044 SPOT									10,330,388,841,000.00	906,996,763,800	470,733,755,400
Total For R2044									10,330,388,841,000.00	906,996,763,800	470,733,755,400
R2048 On 28/02/2048 Spot Bond			10.62000	83.61002	10.40500	85.23234			251,255,733,312,000.00	2,283,545,737,600	545,463,107,300
Total R2048 SPOT									11,255,733,312,000.00	283,545,737,600	545,463,107,300
Total For R2048									11,255,733,312,000.00	283,545,737,600	545,463,107,300
R209 On 31/03/2036 Spot Bond			10.31000	72.77918	10.08000	74.09552			844,216,445,898,000.00	566,849,315,800	901,745,009,800
Total R209 SPOT									14,216,445,898,000.00	566,849,315,800	901,745,009,800
Total For R209									14,216,445,898,000.00	566,849,315,800	901,745,009,800
R210 On 31/03/2028 Spot Bond			2.80000	218.50587	2.80000	218.45128			31,380,193,320,000.00	11,207,211,900	193,132,480,800
Total R210 SPOT									11,380,193,320,000.00	11,207,211,900	193,132,480,800
Total For R210									11,380,193,320,000.00	11,207,211,900	193,132,480,800
R213 On 28/02/2031 Spot Bond			9.70500	84.02769	9.49500	85.12524			316,136,347,762,000.00	547,772,936,400	703,078,890,700
Total R213 SPOT									16,136,347,762,000.00	547,772,936,400	703,078,890,700
Total For R213									16,136,347,762,000.00	547,772,936,400	703,078,890,700
R214 On 28/02/2041 Spot Bond			10.62500	66.62594	10.41000	67.90186			532,306,023,375,000.00	1,273,628,802,200	838,321,131,900
Total R214 SPOT									12,306,023,375,000.00	273,628,802,200	338,321,131,900
Total For R214									12,306,023,375,000.00	273,628,802,200	338,321,131,900
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.93935			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.25441			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.26869			0.00	200,000,000	100,000,000
Total RDFB14 SPOT									0.00	200,000,000	100,000,000

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 RDFB14										0.00	200,000,000	100,000,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.04961				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.73714				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.42637				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.97477				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.99947				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.04581				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.90980				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.10281				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.88202				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.24812				0.00	0	500,000,000
Total RDFB26 SPOT										0.00	0	500,000,000
Total For RDFB26										0.00	0	500,000,000
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.49310				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.28960				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	101.16823				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.30303				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	102.12650				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.30818				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.72462				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	102.03774				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.19401				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.15565				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.67384				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.69955				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.02185				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RES49 On 03/08/2023 Spot Bond					0.00000	100.56976			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.76883			0.00	0	
Total RES50 SPOT									0.00	0	
Total For RES50									0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.37857			0.00	0	
Total RES52 SPOT									0.00	0	
Total For RES52									0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.09970			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			6.87500	106.43546	6.87500	106.41569		2,750,000,000,000.00		400,000,000	100,000,000
Total RW23 SPOT								2,750,000,000,000.00		400,000,000	100,000,000
Total For RW23								2,750,000,000,000.00		400,000,000	100,000,000
RW28 On 10/12/2028 Spot Bond			11.75000	95.34300	11.75000	95.31310		0.00		0	
Total RW28 SPOT								0.00		0	
Total For RW28								0.00		0	
RW31 On 30/06/2031 Spot Bond			10.79500	101.12241	10.79500	101.09321		0.00		0	
Total RW31 SPOT								0.00		0	
Total For RW31								0.00		0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.42460			0.00	0	
Total RWL26 SPOT								0.00		0	
Total For RWL26								0.00		0	
RWL28 On 30/06/2028 Spot Bond			9.90000	100.69886	9.90000	100.67213		0.00		0	
Total RWL28 SPOT								0.00		0	
Total For RWL28								0.00		0	
SBK23 On 28/05/2022 Spot Bond			5.38500	104.42425	5.38500	104.40905		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	

Contract 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 SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.39012				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.40908				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.86500	110.61888	7.86500	110.59532				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.70718				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.86000	106.19341	6.86000	106.17362				0.00	0	130,000,00
Total SBS27 SPOT										0.00	0	130,000,00
Total For SBS27										0.00	0	130,000,00
SBS3 On 25/05/2026 Spot Bond			7.93000	103.11010	7.93000	103.08795				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.22500	108.67652	8.22500	108.65245				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.18000	111.23436	7.18000	111.21269				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.39000	105.15183	7.39000	105.13074				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.17000	103.80858	9.17000	103.78287				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.68500	105.89091	5.68500	105.87452				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.68500	112.53921	7.68500	112.51577				0.00	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 SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.30500	114.46856	8.30500	114.44283				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.97000	104.71645	5.97000	104.69945			2,388,000,000.00	400,000,000	100,000,000	
Total SBS46 SPOT									2,388,000,000.00	400,000,000	100,000,000	
Total For SBS46									2,388,000,000.00	400,000,000	100,000,000	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.98725				0.00	0	
Total SBS47 SPOT									0.00	0	0	
Total For SBS47									0.00	0	0	
SBS51 On 31/01/2024 Spot Bond			6.81000	6.81000	6.81000	106.00530				0.00	0	100,000,000
Total SBS51 SPOT									0.00	0	0	100,000,000
Total For SBS51									0.00	0	0	100,000,000
SBS52 On 29/01/2030 Spot Bond					0.00000	102.54017				0.00	0	
Total SBS52 SPOT									0.00	0	0	
Total For SBS52									0.00	0	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.03315				0.00	0	
Total SBS53 SPOT									0.00	0	0	
Total For SBS53									0.00	0	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.48314				0.00	68,000,000	812,000,000
Total SBS55 SPOT									0.00	68,000,000	812,000,000	
Total For SBS55									0.00	68,000,000	812,000,000	
SBS56 On 12/06/2022 Spot Bond			4.71000	103.10461	4.71000	103.09148				0.00	0	
Total SBS56 SPOT									0.00	0	0	
Total For SBS56									0.00	0	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.37760				0.00	0	1,090,000,000
Total SBS57 SPOT									0.00	0	0	1,090,000,000
Total For SBS57									0.00	0	0	1,090,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.65154				0.00	0	
Total SBS58 SPOT									0.00	0	0	
Total For SBS58									0.00	0	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.88712				0.00	0	
Total SBS60 SPOT									0.00	0	0	
Total For SBS60									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
SBS62 On 31/01/2024 Spot Bond					0.00000	100.85752				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.24224				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.43949				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.84703				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.02937				0.00	0	1,000,000,00
Total SBS66 SPOT										0.00	0	1,000,000,00
Total For SBS66										0.00	0	1,000,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	100.80245				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.22552				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.96900				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.29771				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.27543				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.01270				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.85000	322.72600	1.85000	322.65369				0.00	0	
Total SBSI11 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 SBSI11									0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.79000	4.79000	4.79000	225.58381			1,651,592,000,000.00	344,800,000	172,400,00
Total SBSI14 SPOT									1,651,592,000,000.00	344,800,000	172,400,00
Total For SBSI14									1,651,592,000,000.00	344,800,000	172,400,00
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.09940			0.00	0	
Total SBSS01 SPOT									0.00	0	
Total For SBSS01									0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.10254			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.84769			0.00	1,670,000,000	2,770,000,00
Total SBT101 SPOT									0.00	1,670,000,000	2,770,000,00
Total For SBT101									0.00	1,670,000,000	2,770,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	103.48618			0.00	20,000,000	10,000,00
Total SBT102 SPOT									0.00	20,000,000	10,000,00
Total For SBT102									0.00	20,000,000	10,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	105.11544			0.00	730,000,000	730,000,00
Total SBT103 SPOT									0.00	730,000,000	730,000,00
Total For SBT103									0.00	730,000,000	730,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.25979			0.00	0	
Total SBT104 SPOT									0.00	0	
Total For SBT104									0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBT105 SPOT									0.00	0	
Total For SBT105									0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.46660			0.00	0	100,000,00
Total SBT106 SPOT									0.00	0	100,000,00
Total For SBT106									0.00	0	100,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	101.96984			0.00	0	190,000,00
Total SBT201 SPOT									0.00	0	190,000,00
Total For SBT201									0.00	0	190,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.23625			0.00	20,000,000	10,000,00
Total SBT202 SPOT									0.00	20,000,000	10,000,00
Total For SBT202									0.00	20,000,000	10,000,00
SBT203 On 03/12/2023 Spot Bond			6.59500	108.70444	6.59500	108.68506			0.00	0	130,000,00

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 SBT203 SPOT										0.00	0	130,000,00
Total For SBT203										0.00	0	130,000,00
SBT204 On 16/04/2024 Spot Bond					0.00000	100.20249				0.00	0	400,000,00
Total SBT204 SPOT										0.00	0	400,000,00
Total For SBT204										0.00	0	400,000,00
SBT206 On 31/01/2025 Spot Bond					0.00000	101.19912				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.27681				0.00	640,000,000	320,000,00
Total SBT207 SPOT										0.00	640,000,000	320,000,00
Total For SBT207										0.00	640,000,000	320,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.26338				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.12672				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.70118				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.18480				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.19098				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.71500	98.86165	8.71500	98.83835				0.00	0	90,000,00
Total SLI7 SPOT										0.00	0	90,000,00
Total For SLI7										0.00	0	90,000,00
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.20553				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.26447				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.21257				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.21079				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.22488				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.20734				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.22488				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.22134				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.24597				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.21439				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.23191				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.23013				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.92000	109.63047	6.92000	109.60998				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.22758				0.00	0	
Total SNT04 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 SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.99974				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.32654				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.10977				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.39999				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.10067				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.10294				0.00	0	20,000,00
Total SPDA15 SPOT										0.00	0	20,000,00
Total For SPDA15										0.00	0	20,000,00
SPG00: On 27/09/2023 Spot Bond					0.00000	101.01124				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	102.10129				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	101.03519				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.26378				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.95693				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.78578				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.08323				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.38705				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.89891				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.27500	3.27500	3.27500	153.69985				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.69500	113.09268	7.69500	113.06922				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.98500	87.94500	8.98500	87.92399				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.79843				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.68783				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.62500	108.51532	6.62500	108.49590				0.00	0	130,000,00
Total SSN041 SPOT										0.00	0	130,000,00
Total For SSN041										0.00	0	130,000,00
SSN043 On 31/01/2038 Spot Bond			4.68000	116.32217	4.68000	116.28712				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN044 On 09/02/2027 Spot Bond					0.00000	99.10875				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04(On 30/04/2027 Spot Bond					0.00000	100.48067				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	101.25088				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			2.48000	2.48000	2.48000	319.26131				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.47519				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.39443				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.70142				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	154.23926				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			4.68000	4.68000	4.68000	116.28712				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.11000	4.11000	4.11000	110.87748				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			3.98000	3.98000	3.98000	204.72378				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.00010				0.00	0	
Total SSN068 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 SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.19000				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.16131				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.98712				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.68183				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.10007				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.70417				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.00010				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.30062				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.34582				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.62500	4.62500	4.62500	229.07992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.01954				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.59134				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	99.99979				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.34337				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.88500	90.43983	9.88500	90.41572				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	101.30988				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.13000	98.33515	4.13000	203.05080				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			4.80500	93.87993	4.80500	225.26917		7,244,979,000,000.00		1,507,800,000	753,900,000	
Total SSN105 SPOT								7,244,979,000,000.00		1,507,800,000	753,900,000	
Total For SSN105								7,244,979,000,000.00		1,507,800,000	753,900,000	
SSN105 On 10/02/2023 Spot Bond					0.00000	100.27180				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	101.17815				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12(On 11/03/2022 Spot Bond					0.00000	100.96565				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	99.99987				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 22/03/2022 Spot Bond					0.00000	100.91627				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	100.67822				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	100.58288				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	100.63636				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	100.52832				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 03/11/2022 Spot Bond					0.00000	100.40334				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	100.43898				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14(On 28/02/2022 Spot Bond					0.00000	101.28432				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14(On 09/12/2022 Spot Bond					0.00000	101.36163				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14(On 03/05/2022 Spot Bond					0.00000	100.42006				0.00	0	
Total SSN148 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 SSN148										0.00	0	
SSN14: On 09/05/2022 Spot Bond					0.00000	100.29304				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.09421				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	99.87055				0.00	0	3,047,000,00
Total SST201 SPOT										0.00	0	3,047,000,00
Total For SST201										0.00	0	3,047,000,00
SZ25 On 30/09/2025 Spot Bond			8.19000	106.21732	8.19000	106.19390				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.09232				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.10122				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.10084				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.10540				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.10351				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.15666	7.21000	100.13706				0.00	0	100,000,00
Total T17A31 SPOT										0.00	0	100,000,00
Total For T17A31										0.00	0	100,000,00
T17A32 On 21/02/2026 Spot Bond			7.72000	100.16754	7.72000	100.14658				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.24513				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.26285				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.06472				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.95785				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.29772				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.39050				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.65785				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.94326				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.48083				0.00	0	1,450,000,0€
Total TFS159 SPOT										0.00	0	1,450,000,0€
Total For TFS159										0.00	0	1,450,000,0€
TFS161 On 27/05/2022 Spot Bond					0.00000	100.06559				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.68963				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.65990				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS164 On 22/10/2024 Spot Bond					0.00000	101.12477				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.42734				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.66106				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.78700				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.82925				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	99.84916				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	99.99991				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.07836				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.08199				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.10446				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.65640				0.00	0	120,000,00
Total TH15A3 SPOT										0.00	0	120,000,00

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 TH15A3										0.00	0	120,000,00
TH15A: On 21/11/2022 Spot Bond					0.00000	100.06087				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.10486				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.10069				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.11358				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.25361				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.28741				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.12248				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.33184				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.11794				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.70094				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.34250				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.15820				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.22431				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.33220				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	100.18392	8.49000	100.16091				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.21916				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.10655				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.10181				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.10598				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	100.12558	5.76000	100.10987				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.11015				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.11697				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.11735				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	100.11602				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.12511				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.12265				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.15664				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.17265				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.16324				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.11385				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.11104				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.12061				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.11630				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.15508				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.14816				0.00	0	
Total TH17D2 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 TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.09233				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.81202				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.32500	101.24620	6.32500	101.22878				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.94500	105.87070	6.94500	105.85074				0.00	0	200,000,00
Total TL25 SPOT										0.00	0	200,000,00
Total For TL25										0.00	0	200,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	100.66463				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.75751				0.00	1,500,000,000	1,500,000,00
Total TL27 SPOT										0.00	1,500,000,000	1,500,000,00
Total For TL27										0.00	1,500,000,000	1,500,000,00
TL28 On 24/04/2025 Spot Bond			8.19000	106.21579	8.19000	106.19237				0.00	0	120,000,00
Total TL28 SPOT										0.00	0	120,000,00
Total For TL28										0.00	0	120,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	101.04046				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.76856				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.24694				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.29802				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.92500	109.46491	6.92500	109.44433			5,374,107,470,000.00		776,044,400	1,480,527,50

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 TN23 SPOT									5,374,107,470,000.00	776,044,400	1,480,527,50
Total For TN23									5,374,107,470,000.00	776,044,400	1,480,527,50
TN23/R On 06/11/2023 Spot Bond			100.00000	36.77067	100.00000	36.68839			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.48000	103.27073	8.48000	103.24705			833,997,824,000.00	98,348,800	1,727,213,70
Total TN25 SPOT									833,997,824,000.00	98,348,800	1,727,213,70
Total For TN25									833,997,824,000.00	98,348,800	1,727,213,70
TN25/R On 19/08/2025 Spot Bond			100.00000	15.13196	100.00000	15.09811			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.62000	99.50007	9.62000	99.47425			810,354,168,000.00	84,236,400	18,657,568,90
Total TN27 SPOT									810,354,168,000.00	84,236,400	18,657,568,90
Total For TN27									810,354,168,000.00	84,236,400	18,657,568,90
TN27/R On 14/11/2027 Spot Bond			100.00000	12.20299	100.00000	12.17568			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.15000	101.12418	10.15000	101.12095			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.82000	102.33818	10.82000	102.30856			0.00	0	1,230,000,00
Total TN30 SPOT									0.00	0	1,230,000,00
Total For TN30									0.00	0	1,230,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.44896	8.00000	119.42321			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			11.29200	101.02142	11.29200	101.01785			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.61000	97.69730	11.61000	97.66701			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	104.19940	10.75000	104.16943			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNF25 On 14/02/2025 Spot Bond					0.00000	100.34422				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.37066				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.09000	102.40913	5.09000	101.52054				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.01581				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.30074				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.02715				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.36516				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	100.98203	7.61000	101.44667				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	100.87625				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	101.14426				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	99.70013				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			6.33500	104.48056	6.33500	104.46256				0.00	0	
Total TRA3A4 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 TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.21413				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.27652				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.80413				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.64903				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.68387				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.62500	108.56968	6.62500	108.55025				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.64903				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.68387				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.27523	8.62000	103.25129				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.70896				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.43775				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.16278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.42969				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.47777				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.91326				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	99.85080				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	99.77933				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	99.04445				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	97.20463				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	94.40511				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	94.18039				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.04673				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.60853				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.29260				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.99304				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.90513				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.59095				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.50653				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.42211				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.35426				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.31623				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.12808				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			230,000,000,000.00	42,300,000,000	37,500,000,00	
Total TWC402 SPOT									10,000,000,000,000.00	42,300,000,000	37,500,000,00	
Total For TWC402									10,000,000,000,000.00	42,300,000,000	37,500,000,00	
UG26 On 09/03/2026 Spot Bond			10.02000	103.94226	10.02000	103.91419			0.00	0	10,000,00	
Total UG26 SPOT									0.00	0	10,000,00	

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 UG26										0.00	0	10,000,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.19852				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.22137				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.21746				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.24204				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.23192				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.25679				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.27755				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.30435				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.72854				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.93879				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.04262				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.22722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.26920				0.00	200,000,000	100,000,00
Total VKE16 SPOT										0.00	200,000,000	100,000,00
Total For VKE16										0.00	200,000,000	100,000,00
VKE17 On 27/08/2022 Spot Bond					0.00000	100.04640				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.00009				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.14228				0.00	0	50,000,00
Total WHL03 SPOT										0.00	0	50,000,00
Total For WHL03										0.00	0	50,000,00
Total for SPOT										1.52e+017	218,880,768,800	502,391,601,65
Total for SPOT :										1.52e+017	218,880,768,800	502,391,601,65
Total Futures										1.519592941e+017	218,880,776,340	502,392,693,52
Total Options										0.000000000	0	141,81
Grand Total:										1.52e+017	218,880,776,340	502,392,835,34