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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/02/2022

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			11.22238	77.55823	11.43122	76.46962			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.43381	78.61136	11.65144	77.50836			0.00	0	26
ES33 On 03/11/2022 Bond Future			11.63749	75.96261	11.86416	74.84421			0.00	0	
ES33 On 02/02/2023 Bond Future			11.85546	77.08656	12.09200	75.95188			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/05/2022 Bond Future			11.63225	76.23134	11.85650	74.87111			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			11.82359	77.26740	12.05705	75.88922			0.00	0	3,57
ES42 On 03/11/2022 Bond Future			12.00838	74.12186	12.25149	72.72420			0.00	0	
ES42 On 02/02/2023 Bond Future			12.19839	75.21976	12.45160	73.80168			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			159.07387	159.07387	159.14515	159.14515			0.00	0	5,47
I2025 On 04/08/2022 Bond Future			159.61452	159.61452	159.68854	159.68854			0.00	0	1,11
I2025 On 03/11/2022 Bond Future			161.91333	161.91333	161.98920	161.98920			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			162.64865	162.64865	162.72666	162.72666			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			117.12586	117.12586	117.45508	117.45508			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			118.71589	118.71589	119.05033	119.05033			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			119.19622	119.19622	119.53605	119.53605			0.00	0	
I2029	On	02/02/2023	Bond Future			120.95745	120.95745	121.30258	121.30258			0.00	0	
Total I2029 Future												0.00	0	4,55
Total For I2029												0.00	0	4,55
I2033	On	05/05/2022	Bond Future			113.20590	113.20590	114.12363	114.12363			0.00	0	2,31
I2033	On	04/08/2022	Bond Future			114.74254	114.74254	115.67342	115.67342			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			115.08374	115.08374	116.02898	116.02898			0.00	0	
I2033	On	02/02/2023	Bond Future			116.78418	116.78418	117.74357	117.74357			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			130.53537	130.53537	130.85131	130.85131			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			130.48642	130.48642	130.80831	130.80831			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			132.36604	132.36604	132.69324	132.69324			0.00	0	
I2038	On	02/02/2023	Bond Future			132.45806	132.45806	132.79107	132.79107			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			118.87497	118.87497	119.56891	119.56891			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			120.48894	120.48894	121.19294	121.19294			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			120.29278	120.29278	121.00765	121.00765			0.00	0	
I2046	On	02/02/2023	Bond Future			122.07063	122.07063	122.79632	122.79632			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			123.02421	123.02421	123.35405	123.35405			6,151,210.50	50	8,62
I2050	On	04/08/2022	Bond Future			122.67082	122.67082	123.00707	123.00707			0.00	0	1,15
I2050	On	03/11/2022	Bond Future			124.43764	124.43764	124.77959	124.77959			0.00	0	
I2050	On	02/02/2023	Bond Future			124.20465	124.20465	124.55253	124.55253			0.00	0	
Total I2050 Future												6,151,210.50	50	9,81
Total For I2050												6,151,210.50	50	9,81
R186	On	05/05/2022	Bond Future			7.90979	113.87551	8.04371	113.33658		5.23	1,594,257.14	14	73,94
R186	On	04/08/2022	Bond Future			8.09569	110.10626	8.23929	109.56077		5.32	0.00	0	
R186	On	03/11/2022	Bond Future			8.26415	111.66834	8.41835	111.11577		5.17	0.00	0	
R186	On	02/02/2023	Bond Future			8.45142	108.00500	8.61789	107.44466		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	Open Interest
Total R186 Future												1,594,257.14	14	73,95
R186	On	05/05/2022	Bond Future	6.73	Call			11.71000	0.01171	20,800	4.84	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			5,444.70000	5.44470	4,914,860	4.84	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			133.42000	0.13342	201,050	5.04	0.00	0	43
R186	On	05/05/2022	Bond Future	7.28	Put			3,251.74000	3.25174	2,780,440	5.04	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			263.99000	0.26399	376,890	5.14	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			649.36000	0.64936	473,750	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			587.03000	0.58703	424,800	5.54	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			752.07000	0.75207	984,790	5.28	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			1,411.33000	1.41133	1,105,120	5.28	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,272.75000	1.27275	1,589,320	5.41	0.00	0	43
R186	On	05/05/2022	Bond Future	8.14	Put			887.29000	0.88729	664,930	5.41	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,671.56000	1.67156	2,034,880	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			84.42000	0.08442	53,480	6.05	0.00	0	43
R186	On	05/05/2022	Bond Future	8.31	Call			1,698.40000	1.69840	2,064,440	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			636.56000	0.63656	463,670	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,725.24000	1.72524	2,093,990	5.52	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			623.78000	0.62378	453,600	5.52	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,807.25000	1.80725	2,183,950	5.54	0.00	0	43
R186	On	05/05/2022	Bond Future	7.48	Put			2,555.07000	2.55507	2,129,040	5.14	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,675.50000	2.67550	3,116,760	5.73	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			315.62000	0.31562	217,950	5.73	0.00	0	4,03
R186	On	05/05/2022	Bond Future	8.94	Call			3,678.45000	3.67845	4,164,230	5.91	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			155.41000	0.15541	102,260	5.91	0.00	0	43
R186	On	05/05/2022	Bond Future	9.18	Call			4,526.60000	4.52660	5,034,590	6.05	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,363.63000	1.36363	1,627,510	5.37	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,778.48000	1.77848	1,496,870	5.37	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,867.94000	5.86794	6,361,550	6.35	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			225.30000	0.22530	173,420	6.35	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			103.75000	0.10375	147,770	4.53	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			5,086.61000	5.08661	4,585,140	4.53	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,072.07000	1.07207	1,299,750	5.30	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,136.17000	2.13617	1,818,360	5.30	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,382.01000	1.38201	1,648,000	5.38	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,758.82000	1.75882	1,479,320	5.38	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,400.53000	1.40053	1,668,630	5.38	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,739.31000	1.73931	1,461,920	5.38	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,735.84000	1.73584	1,492,460	5.29	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			2,189.88000	2.18988	2,500,630	5.30	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
R186	On	03/11/2022	Bond Future	8.55	Put		1,720.91000	1.72091	1,479,090	5.30	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,148.78000	2.14878	2,456,400	5.29	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,750.89000	1.75089	1,505,940	5.29	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,169.28000	2.16928	2,478,470	5.29	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		1,722.76000	1.72276	1,977,130	5.21	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,694.13000	2.69413	2,388,160	5.21	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		1,738.26000	1.73826	1,994,030	5.21	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,675.70000	2.67570	2,371,130	5.21	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		1,706.92000	1.70692	1,959,900	5.21	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,712.23000	2.71223	2,404,870	5.21	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											1,594,257.14	14	98,67
R197	On	05/05/2022	Bond Future			328.01196	328.01196	327.98303	327.98303		0.00	0	74
R197	On	04/08/2022	Bond Future			324.05311	324.05311	324.03002	324.03002		0.00	0	
R197	On	03/11/2022	Bond Future			328.72179	328.72179	328.70010	328.70010		0.00	0	
R197	On	02/02/2023	Bond Future			324.97259	324.97259	324.95350	324.95350		0.00	0	
Total R197 Future											0.00	0	74
Total For R197											0.00	0	74
R202	On	05/05/2022	Bond Future			250.49215	250.49215	250.45404	250.45404		0.00	0	6,35
R202	On	04/08/2022	Bond Future			249.42456	249.42456	249.39000	249.39000		0.00	0	
R202	On	03/11/2022	Bond Future			253.01701	253.01701	252.98323	252.98323		0.00	0	
R202	On	02/02/2023	Bond Future			252.18378	252.18378	252.15114	252.15114		0.00	0	
Total R202 Future											0.00	0	6,45
Total For R202											0.00	0	6,45
R2023	On	05/05/2022	Bond Future			5.34933	103.35501	5.36333	103.34390	0.90	0.00	0	14,71
R2023	On	04/08/2022	Bond Future			5.38363	104.70926	5.40322	104.69850	0.65	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			4.96232	102.31704	4.99536	102.30682	0.36	0.00	0	
Total R2023 Future											0.00	0	17,13
R2023	On	05/05/2022	Bond Future	6.29	Call		747.37000	0.74737	757,220	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		16.16000	0.01616	14,900	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		754.72000	0.75472	764,600	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		15.66000	0.01566	14,430	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		762.07000	0.76207	771,980	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		15.17000	0.01517	13,970	1.11	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		429.16000	0.42916	436,820	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		75.20000	0.07520	72,100	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		420.32000	0.42032	427,910	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		77.27000	0.07727	74,100	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	Open Interest
R2023	On	04/08/2022	Bond Future	6.04	Call			424.85000	0.42485	432,470	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			76.34000	0.07634	73,200	0.74	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			27.64000	0.02764	26,030	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			419.98000	0.41998	428,600	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			27.39000	0.02739	25,790	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			414.55000	0.41455	423,140	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			28.09000	0.02809	26,460	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			417.16000	0.41716	425,770	0.44	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,130
R2030	On	05/05/2022	Bond Future			9.39909	94.60038	9.59303	93.60945		8.60	82,396,930.98	871	74,900
R2030	On	04/08/2022	Bond Future			9.59215	91.85550	9.79567	90.85188		8.58	195,744,070.50	2,131	25,200
R2030	On	03/11/2022	Bond Future			9.76287	93.15930	9.97604	92.14198		8.31	0.00	0	
R2030	On	02/02/2023	Bond Future			9.94830	90.51104	10.17227	89.47921		8.34	0.00	0	
Total R2030 Future												278,141,001.48	3,002	100,100
R2030	On	05/05/2022	Bond Future	7.73	Call			1.77000	0.00177	4,520	8.03	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			10,110.29000	10.11029	9,122,110	8.03	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			12.43000	0.01243	27,940	7.92	0.00	0	1,800
R2030	On	05/05/2022	Bond Future	8.14	Put			7,779.62000	7.77962	6,804,200	7.92	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			55.64000	0.05564	109,700	8.04	0.00	0	1,000
R2030	On	05/05/2022	Bond Future	8.81	Put			4,289.02000	4.28902	3,445,920	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			264.16000	0.26416	443,430	8.34	0.00	0	1,800
R2030	On	05/05/2022	Bond Future	8.89	Put			3,922.04000	3.92204	3,110,380	8.34	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			554.44000	0.55444	856,380	8.53	0.00	0	7,500
R2030	On	05/05/2022	Bond Future	9.15	Put			2,838.23000	2.83823	2,149,240	8.53	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			2,134.92000	2.13492	1,554,870	8.67	0.00	0	1,000
R2030	On	05/05/2022	Bond Future	9.60	Call			1,470.96000	1.47096	2,020,960	8.89	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,435.60000	1.43560	994,670	8.89	0.00	0	5,000
R2030	On	05/05/2022	Bond Future	9.65	Call			1,608.85000	1.60885	2,185,470	8.94	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,320.33000	1.32033	906,020	8.94	0.00	0	5,000
R2030	On	05/05/2022	Bond Future	8.81	Call			203.21000	0.20321	351,040	8.28	0.00	0	200
R2030	On	05/05/2022	Bond Future	9.95	Put			777.54000	0.77754	504,700	9.30	0.00	0	1,000
R2030	On	05/05/2022	Bond Future	10.19	Call			3,459.94000	3.45994	4,264,600	9.60	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			493.55000	0.49355	307,280	9.60	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			3,499.00000	3.49900	4,306,760	9.61	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			483.98000	0.48398	300,810	9.61	0.00	0	200
R2030	On	05/05/2022	Bond Future	9.35	Call			891.00000	0.89100	1,301,880	8.67	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			5,987.61000	5.98761	5,050,740	8.04	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			3,538.19000	3.53819	4,349,010	9.62	0.00	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
R2030 On 05/05/2022 Bond Future	10.21	Put			474.57000	0.47457	294,460	9.62		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			7,060.21000	7.06021	8,014,820	10.52		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			79.31000	0.07931	42,990	10.52		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			2,566.34000	2.56634	3,284,430	9.30		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			1,514.76000	1.51476	1,963,510	8.61		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			2,777.81000	2.77781	2,222,940	8.61		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			1,535.87000	1.53587	1,988,420	8.61		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			2,749.10000	2.74910	2,198,030	8.61		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			137.18000	0.13718	215,730	8.01		0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			7,852.48000	7.85248	6,927,410	8.01		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			1,557.15000	1.55715	2,013,510	8.62		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			2,720.59000	2.72059	2,173,330	8.62		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			6,001.92000	6.00192	6,851,140	10.07		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			567.07000	0.56707	412,670	10.07		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Call			690.68000	0.69068	958,930	8.30		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			4,437.48000	4.43748	3,702,110	8.30		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,354.95000	2.35495	1,917,280	8.51		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			2,872.63000	2.87263	3,455,120	8.52		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,334.68000	2.33468	1,899,850	8.52		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			2,899.51000	2.89951	3,484,840	8.53		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,314.55000	2.31455	1,882,560	8.53		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			2,845.86000	2.84586	3,425,510	8.51		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			1,869.84000	1.86984	2,293,730	8.29		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			4,252.15000	4.25215	3,644,210	8.29		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.80	Call			2,141.52000	2.14152	2,602,370	8.37		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			3,864.87000	3.86487	3,293,890	8.37		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			665.60000	0.66560	876,640	7.80		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			7,180.37000	7.18037	6,359,580	7.80		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			2,545.31000	2.54531	3,055,870	8.48		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			3,383.89000	3.38389	2,862,620	8.48		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			2,567.38000	2.56738	3,080,520	8.48		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			3,359.70000	3.35970	2,841,010	8.48		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			1,125.32000	1.12532	1,429,590	8.04		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			5,715.54000	5.71554	4,987,980	8.04		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			2,590.25000	2.59025	3,105,980	8.49		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			3,336.33000	3.33633	2,820,230	8.49		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			2,435.44000	2.43544	2,933,030	8.45		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			3,505.80000	3.50580	2,971,560	8.45		0.00	0	10
Total R2030 Option										0.00	0	29,42

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2030									278,141,001.48	3,002	129,55
R2032 On 05/05/2022 Bond Future			9.79860	91.21626	10.00203	90.03917		9.88	364,865.04	4	138,07
R2032 On 04/08/2022 Bond Future			9.97429	92.43256	10.18641	91.24034		9.47	0.00	0	14
R2032 On 03/11/2022 Bond Future			10.13918	89.59320	10.36032	88.38460		9.62	0.00	0	
R2032 On 02/02/2023 Bond Future			10.31294	90.89837	10.54381	89.67246		9.22	0.00	0	
Total R2032 Future									364,865.04	4	138,21
R2032 On 05/05/2022 Bond Future	9.58	Call			616.94000	0.61694	986,520	9.70	0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			3,082.04000	3.08204	2,274,530	9.70	0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			2,185.24000	2.18524	2,951,840	10.41	0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			1,172.15000	1.17215	761,660	10.41	0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			2,592.36000	2.59236	3,419,790	10.59	0.00	0	98
R2032 On 05/05/2022 Bond Future	10.98	Put			241.36000	0.24136	135,530	11.59	0.00	0	98
R2032 On 05/05/2022 Bond Future	11.02	Call			5,813.17000	5.81317	6,892,570	11.63	0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			220.68000	0.22068	122,990	11.63	0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			5,860.83000	5.86083	6,942,180	11.65	0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			215.77000	0.21577	120,030	11.65	0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			960.77000	0.96077	611,110	10.59	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			5,908.54000	5.90854	6,991,810	11.66	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			210.96000	0.21096	117,140	11.66	0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			6,581.45000	6.58145	7,688,260	11.81	0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			153.14000	0.15314	82,860	11.81	0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			5,623.12000	5.62312	6,694,380	11.59	0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			216.77000	0.21677	350,030	8.41	0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			7,351.96000	7.35196	6,293,000	8.41	0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			1,182.60000	1.18260	1,618,010	9.24	0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			3,832.34000	3.83234	3,075,530	9.24	0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			2,366.65000	2.36665	3,024,980	9.64	0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			2,290.98000	2.29098	1,757,090	9.64	0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			2,396.07000	2.39607	3,058,860	9.65	0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			2,264.78000	2.26478	1,735,350	9.65	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			2,425.92000	2.42592	3,093,140	9.66	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			2,239.06000	2.23906	1,714,060	9.66	0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			7,871.72000	7.87172	8,931,490	11.47	0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			443.47000	0.44347	311,020	11.47	0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			9,161.04000	9.16104	10,256,880	11.85	0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			313.54000	0.31354	217,160	11.85	0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Put			6,678.06000	6.67806	5,744,490	9.06	0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			802.54000	0.80254	1,094,430	9.11	0.00	0	48
R2032 On 03/11/2022 Bond Future	9.36	Put			6,449.27000	6.44927	5,532,560	9.11	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	03/11/2022	Bond Future	10.11	Call		2,228.79000	2.22879	2,795,560	9.70	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		3,598.51000	3.59851	2,956,680	9.70	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.16	Put		3,447.32000	3.44732	2,824,040	9.73	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.49	Call		3,288.70000	3.28870	3,991,780	10.03	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		2,590.08000	2.59008	2,084,560	10.03	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.56	Call		3,511.12000	3.51112	4,237,520	10.11	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		2,438.47000	2.43847	1,956,270	10.11	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Call		736.66000	0.73666	1,011,690	9.06	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call		3,839.88000	3.83988	4,598,360	10.23	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		2,236.59000	2.23659	1,786,470	10.23	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		2,353.44000	2.35344	2,938,760	9.73	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call		2,874.94000	2.87494	3,496,290	9.31	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		3,635.90000	3.63590	3,031,340	9.31	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call		806.04000	0.80604	1,078,050	8.59	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Put		7,630.05000	7.63005	6,676,150	8.59	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call		2,293.46000	2.29346	2,836,750	9.17	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put		4,344.08000	4.34408	3,661,460	9.17	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.50	Call		3,138.38000	3.13838	3,791,480	9.37	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		3,369.26000	3.36926	2,796,450	9.37	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.38	Call		2,823.68000	2.82368	3,438,610	9.30	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		3,691.16000	3.69116	3,080,180	9.30	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call		2,849.25000	2.84925	3,467,390	9.30	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put		3,663.45000	3.66345	3,055,680	9.30	0.00	0	
Total R2032 Option											0.00	0	9,95
Total For R2032											364,865.04	4	148,20
R2035	On	05/05/2022	Bond Future			10.24561	92.02927	10.45367	90.67914	11.21	368,117.08	4	74,20
R2035	On	04/08/2022	Bond Future			10.42273	93.21602	10.63932	91.84822	10.73	0.00	0	48,48
R2035	On	03/11/2022	Bond Future			10.58073	90.07483	10.80574	88.68825	10.97	0.00	0	
R2035	On	02/02/2023	Bond Future			10.74645	91.42497	10.98060	90.01869	10.44	0.00	0	
Total R2035 Future											368,117.08	4	122,70
R2035	On	05/05/2022	Bond Future	10.72	Call		2,899.11000	2.89911	3,825,430	12.36	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.72	Put		1,212.42000	1.21242	788,610	12.36	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		3,329.11000	3.32911	4,311,300	12.55	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		1,020.89000	1.02089	652,950	12.55	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Call		7,321.97000	7.32197	8,580,540	13.67	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		13.46000	0.01346	5,990	14.12	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Put		205.85000	0.20585	114,290	13.67	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		7,374.49000	7.37449	8,634,830	13.68	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		201.44000	0.20144	111,650	13.68	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 05/05/2022 Bond Future	11.65	Call			7,427.10000	7.42710	8,689,160	13.69		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			197.18000	0.19718	109,110	13.69		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			12,600.17000	12.60017	13,942,830	14.12		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			2,362.08000	2.36208	3,057,240	11.02		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			3,048.70000	3.04870	2,376,060	11.02		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			3,030.31000	3.03031	3,824,000	11.29		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			2,466.48000	2.46648	1,892,370	11.29		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Call			368.85000	0.36885	572,290	9.85		0.00	0	40
R2035 On 04/08/2022 Bond Future	9.53	Put			7,703.33000	7.70333	6,538,970	9.85		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			766.38000	0.76638	1,106,850	10.29		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			5,967.04000	5.96704	4,939,710	10.29		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Call			9,417.76000	9.41776	10,639,870	13.53		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			500.56000	0.50056	354,870	13.53		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			2,719.77000	2.71977	3,470,030	11.17		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			2,715.52000	2.71552	2,097,980	11.17		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			2,994.97000	2.99497	3,783,920	11.28		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			2,493.07000	2.49307	1,914,220	11.28		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			3,065.59000	3.06559	3,864,000	11.31		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			2,439.90000	2.43990	1,870,510	11.31		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			4,595.22000	4.59522	5,557,430	11.93		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,604.84000	1.60484	1,199,250	11.93		0.00	0	10
R2035 On 03/11/2022 Bond Future	10.57	Put			4,044.92000	4.04492	3,319,300	11.03		0.00	0	50
R2035 On 03/11/2022 Bond Future	10.99	Call			3,929.17000	3.92917	4,759,210	11.45		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			2,816.56000	2.81656	2,260,020	11.45		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.14	Put			2,478.13000	2.47813	1,975,740	11.65		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			4,519.19000	4.51919	5,406,860	11.67		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			2,456.79000	2.45679	1,957,880	11.67		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			940.69000	0.94069	1,285,060	10.31		0.00	0	50
R2035 On 03/11/2022 Bond Future	9.82	Put			7,252.71000	7.25271	6,210,500	10.31		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			2,591.44000	2.59144	3,252,400	11.03		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			4,443.84000	4.44384	5,324,540	11.64		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,499.35000	2.49935	1,993,470	11.64		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			4,481.60000	4.48160	5,365,790	11.65		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			2,823.19000	2.82319	3,475,710	10.55		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			4,756.88000	4.75688	4,003,120	10.55		0.00	0	50
R2035 On 02/02/2023 Bond Future	10.86	Call			3,392.94000	3.39294	4,118,610	10.71		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,113.23000	4.11323	3,432,620	10.71		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			3,453.73000	3.45373	4,186,570	10.73		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			4,053.98000	4.05398	3,380,540	10.73		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			4,025.88000	4.02588	4,821,600	10.91		0.00	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
R2035 On 02/02/2023 Bond Future	11.06	Put			3,556.26000	3.55626	2,945,700	10.91		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Call			1,049.56000	1.04956	1,391,000	9.93		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			8,414.92000	8.41492	7,350,080	9.93		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			3,423.44000	3.42344	4,152,710	10.72		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			4,083.68000	4.08368	3,406,670	10.72		0.00	0	
Total R2035 Option										0.00	0	8,58
Total For R2035										368,117.08	4	131,25
R2037 On 05/05/2022 Bond Future			10.44259	87.85003	10.65047	86.48635		11.96		0.00	0	85,18
R2037 On 04/08/2022 Bond Future			10.61430	84.76482	10.83043	83.38346		12.04		0.00	0	49,27
R2037 On 03/11/2022 Bond Future			10.76600	85.96845	10.99015	84.56796		11.75		0.00	0	
R2037 On 02/02/2023 Bond Future			10.92741	82.96544	11.16036	81.54489		11.78		0.00	0	
Total R2037 Future										0.00	0	134,42
R2037 On 05/05/2022 Bond Future	11.82	Call			7,319.88000	7.31988	8,588,050	14.52		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			216.55000	0.21655	121,040	14.52		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Call			7,372.21000	7.37221	8,642,170	14.54		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Put			212.06000	0.21206	118,340	14.54		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Call			7,424.51000	7.42451	8,696,250	14.55		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Put			207.60000	0.20760	115,660	14.55		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			2,954.72000	2.95472	3,743,430	12.54		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			2,579.83000	2.57983	1,987,180	12.54		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			2,989.78000	2.98978	3,783,330	12.55		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			2,552.20000	2.55220	1,964,390	12.55		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			4,176.54000	4.17654	5,107,120	13.09		0.00	0	1,08
R2037 On 04/08/2022 Bond Future	11.21	Put			1,829.87000	1.82987	1,379,090	13.09		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			5,060.62000	5.06062	6,069,340	13.48		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			1,457.57000	1.45757	1,084,930	13.48		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Call			892.42000	0.89242	1,271,690	11.55		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			5,699.08000	5.69908	4,696,990	11.55		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			7,459.33000	7.45933	8,616,570	14.39		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			812.00000	0.81200	587,880	14.39		0.00	0	1,08
R2037 On 04/08/2022 Bond Future	10.91	Call			3,025.25000	3.02525	3,823,600	12.57		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			2,525.05000	2.52505	1,942,040	12.57		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			2,521.97000	2.52197	2,014,120	12.39		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			4,445.10000	4.44510	5,330,690	12.36		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,565.21000	2.56521	2,050,310	12.36		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			4,483.00000	4.48300	5,372,120	12.37		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			2,543.50000	2.54350	2,032,130	12.37		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			4,521.01000	4.52101	5,413,650	12.39		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			3,479.73000	3.47973	4,219,800	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			4,148.23000	4.14823	3,467,750	12.02		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			3,418.63000	3.41863	4,151,460	12.00		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			4,209.14000	4.20914	3,521,420	12.00		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			3,448.96000	3.44896	4,185,410	12.01		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			4,178.43000	4.17843	3,494,330	12.01		0.00	0	
Total R2037 Option										0.00	0	2,25
Total For R2037										0.00	0	136,67
R2040 On 05/05/2022 Bond Future			10.53784	90.20265	10.76106	88.61964		12.63		28,594,240.05	317	62,50
R2040 On 04/08/2022 Bond Future			10.70331	86.89843	10.93531	85.29489		12.74		195,608,365.93	2,251	40,50
R2040 On 03/11/2022 Bond Future			10.84923	88.13248	11.08973	86.50667		12.44		0.00	0	
R2040 On 02/02/2023 Bond Future			11.00416	84.91077	11.25398	83.26164		12.49		0.00	0	
Total R2040 Future										224,202,605.98	2,568	103,00
R2040 On 05/05/2022 Bond Future	9.82	Call			131.91000	0.13191	277,540	11.47		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Put			7,122.99000	7.12299	5,685,610	11.47		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			1,382.11000	1.38211	2,106,200	12.73		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			2,734.27000	2.73427	1,875,350	12.73		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			7,663.94000	7.66394	9,133,490	15.11		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			13.72000	0.01372	5,790	15.94		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.90	Put			243.75000	0.24375	130,290	15.11		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			7,719.48000	7.71948	9,191,170	15.12		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			238.68000	0.23868	127,360	15.12		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			7,775.04000	7.77504	9,248,830	15.13		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			233.71000	0.23371	124,490	15.13		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			13,888.33000	13.88833	15,463,410	15.94		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			3,371.82000	3.37182	4,311,960	13.51		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			2,730.61000	2.73061	2,067,210	13.51		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			8,961.39000	8.96139	10,343,880	15.77		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			754.62000	0.75462	533,570	15.77		0.00	0	40
R2040 On 04/08/2022 Bond Future	9.70	Call			297.09000	0.29709	489,230	11.54		0.00	0	40
R2040 On 04/08/2022 Bond Future	9.70	Put			9,403.79000	9.40379	7,992,390	11.54		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			2,217.86000	2.21786	2,967,170	12.98		0.00	0	40
R2040 On 04/08/2022 Bond Future	10.70	Put			3,844.62000	3.84462	2,990,390	12.98		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			3,410.88000	3.41088	4,356,410	13.53		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			2,702.39000	2.70239	2,044,380	13.53		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			3,450.13000	3.45013	4,401,010	13.55		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			2,674.45000	2.67445	2,021,790	13.55		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,823.28000	2.82328	2,228,940	13.24		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			4,891.31000	4.89131	5,926,800	13.26		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,799.83000	2.79983	2,209,510	13.26		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2040	On	03/11/2022	Bond Future	11.39	Call		4,810.18000	4.81018	5,837,620	13.22	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,846.91000	2.84691	2,248,540	13.22	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		4,850.69000	4.85069	5,882,160	13.24	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		3,617.40000	3.61740	4,468,310	12.58	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,561.69000	4.56169	3,763,470	12.58	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		3,649.09000	3.64909	4,504,250	12.59	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,527.26000	4.52726	3,733,290	12.59	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		3,585.52000	3.58552	4,432,160	12.57	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,596.02000	4.59602	3,793,530	12.57	0.00	0	
Total R2040 Option											0.00	0	4,98
Total For R2040											224,202,605.98	2,568	108,01
R2044	On	05/05/2022	Bond Future			10.60184	86.74908	10.82492	85.13659	13.40	173,498.16	2	47,48
R2044	On	04/08/2022	Bond Future			10.75938	83.52404	10.99117	81.89053	13.53	0.00	0	21,68
R2044	On	03/11/2022	Bond Future			10.89810	84.71014	11.13826	83.05400	13.21	0.00	0	
R2044	On	02/02/2023	Bond Future			11.04503	81.56387	11.29440	79.88382	13.28	0.00	0	
Total R2044 Future											173,498.16	2	69,13
R2044	On	05/05/2022	Bond Future	11.91	Call		7,448.29000	7.44829	8,928,890	16.05	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		289.63000	0.28963	157,740	16.05	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,503.54000	7.50354	8,986,530	16.06	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		283.80000	0.28380	154,300	16.06	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,558.82000	7.55882	9,044,160	16.08	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		278.09000	0.27809	150,940	16.08	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,415.21000	3.41521	4,384,900	14.02	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,666.47000	2.66647	2,002,650	14.02	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,336.74000	3.33674	4,295,200	13.98	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,724.74000	2.72474	2,049,690	13.98	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,375.88000	3.37588	4,339,970	14.00	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,695.46000	2.69546	2,026,040	14.00	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,019.96000	3.01996	2,395,270	14.06	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,803.45000	4.80345	5,839,050	14.08	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,995.12000	2.99512	2,374,580	14.08	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		4,722.55000	4.72255	5,749,830	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,045.01000	3.04501	2,416,150	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,762.94000	4.76294	5,794,390	14.06	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		3,700.43000	3.70043	4,569,750	13.41	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,666.21000	4.66621	3,855,480	13.41	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		3,732.83000	3.73283	4,606,470	13.42	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,631.10000	4.63110	3,824,690	13.42	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		3,668.17000	3.66817	4,533,150	13.40	0.00	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	Put			4,701.55000	4.70155	3,886,480	13.40		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										173,498.16	2	69,13
R2048 On 05/05/2022 Bond Future			10.51448	86.07234	10.74252	84.35911		13.93		0.00	0	190,76
R2048 On 04/08/2022 Bond Future			10.66345	87.18143	10.90034	85.44584		13.37		0.00	0	6,0
R2048 On 03/11/2022 Bond Future			10.79547	84.01718	11.04094	82.25753		13.74		0.00	0	
R2048 On 02/02/2023 Bond Future			10.93263	85.27741	11.18738	83.49238		13.11		0.00	0	
Total R2048 Future										0.00	0	196,77
R2048 On 05/05/2022 Bond Future	11.79	Call			7,455.23000	7.45523	9,023,560	16.50		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			311.12000	0.31112	166,220	16.50		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			7,511.81000	7.51181	9,082,790	16.52		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			304.79000	0.30479	162,540	16.52		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			7,568.50000	7.56850	9,142,060	16.54		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			298.65000	0.29865	158,980	16.54		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			321.02000	0.32102	535,420	12.10		0.00	0	2,46
R2048 On 04/08/2022 Bond Future	9.70	Put			9,816.69000	9.81669	8,295,500	12.10		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			1,549.61000	1.54961	2,185,170	13.25		0.00	0	2,46
R2048 On 04/08/2022 Bond Future	10.40	Put			5,291.65000	5.29165	4,191,620	13.25		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			3,470.12000	3.47012	4,483,270	14.09		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			2,900.54000	2.90054	2,178,100	14.09		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			3,510.27000	3.51027	4,529,350	14.10		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			2,869.68000	2.86968	2,153,170	14.10		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			3,550.61000	3.55061	4,575,590	14.12		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			2,839.11000	2.83911	2,128,500	14.12		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			3,065.69000	3.06569	2,406,780	14.45		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			4,894.97000	4.89497	6,000,180	14.47		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			3,040.05000	3.04005	2,385,610	14.47		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			4,936.78000	4.93678	6,046,450	14.48		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			3,014.36000	3.01436	2,364,380	14.48		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			4,853.01000	4.85301	5,953,750	14.45		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			3,919.52000	3.91952	4,852,280	13.40		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			4,803.49000	4.80349	3,951,220	13.40		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			3,954.43000	3.95443	4,891,760	13.41		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			4,768.38000	4.76838	3,920,680	13.41		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			3,989.46000	3.98946	4,931,350	13.43		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			4,733.51000	4.73351	3,890,370	13.43		0.00	0	
Total R2048 Option										0.00	0	4,86
Total For R2048										0.00	0	201,57
R209 On 05/05/2022 Bond Future			10.23007	71.49464	10.43737	70.31344		12.57		45,899,558.88	642	21,36

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209	On	04/08/2022			10.38167	72.44800	10.59639	71.25147		12.08		0.00	0	1,54
R209	On	03/11/2022			10.52317	70.33122	10.74546	69.11815		12.31		0.00	0	2,74
R209	On	02/02/2023			10.67026	71.35574	10.90060	70.12523		11.76		0.00	0	
Total R209 Future											45,899,558.88	642	25,62	
R209	On	05/05/2022	9.50	Call			113.92000	0.11392	224,720	11.73		0.00	0	2,91
R209	On	05/05/2022	9.50	Put			5,685.05000	5.68505	4,614,650	11.73		0.00	0	
R209	On	05/05/2022	9.75	Call			298.90000	0.29890	522,690	12.23		0.00	0	8,54
R209	On	05/05/2022	9.75	Put			4,325.24000	4.32524	3,367,830	12.23		0.00	0	
R209	On	05/05/2022	10.25	Call			1,120.79000	1.12079	1,657,540	12.91		0.00	0	
R209	On	05/05/2022	10.75	Put			963.95000	0.96395	619,990	13.93		0.00	0	1,04
R209	On	05/05/2022	11.43	Call			5,544.90000	5.54490	6,615,510	15.05		0.00	0	
R209	On	05/05/2022	11.43	Put			257.28000	0.25728	146,690	15.05		0.00	0	
R209	On	05/05/2022	11.44	Call			5,589.82000	5.58982	6,662,500	15.07		0.00	0	
R209	On	05/05/2022	11.44	Put			251.88000	0.25188	143,360	15.07		0.00	0	
R209	On	05/05/2022	10.25	Put			2,187.21000	2.18721	1,542,760	12.91		0.00	0	11,04
R209	On	05/05/2022	11.45	Call			5,634.80000	5.63480	6,709,510	15.08		0.00	0	
R209	On	05/05/2022	11.45	Put			246.59000	0.24659	140,100	15.08		0.00	0	
R209	On	05/05/2022	12.00	Call			8,141.32000	8.14132	9,287,410	15.84		0.00	0	
R209	On	05/05/2022	12.00	Put			72.90000	0.07290	37,790	15.84		0.00	0	12,04
R209	On	05/05/2022	10.75	Call			2,693.59000	2.69359	3,530,830	13.93		0.00	0	
R209	On	04/08/2022	10.58	Call			2,311.05000	2.31105	2,962,360	12.48		0.00	0	
R209	On	04/08/2022	10.58	Put			2,401.37000	2.40137	1,856,150	12.48		0.00	0	
R209	On	04/08/2022	10.59	Call			2,340.30000	2.34030	2,995,990	12.49		0.00	0	
R209	On	04/08/2022	10.59	Put			2,375.50000	2.37550	1,834,660	12.49		0.00	0	
R209	On	04/08/2022	10.57	Call			2,281.79000	2.28179	2,928,700	12.46		0.00	0	
R209	On	04/08/2022	10.57	Put			2,427.30000	2.42730	1,877,680	12.46		0.00	0	
R209	On	03/11/2022	9.25	Put			9,080.61000	9.08061	8,015,970	11.11		0.00	0	
R209	On	03/11/2022	9.50	Put			7,688.85000	7.68885	6,686,630	11.15		0.00	0	
R209	On	03/11/2022	10.00	Call			1,178.27000	1.17827	1,564,270	11.81		0.00	0	
R209	On	03/11/2022	10.00	Put			5,366.87000	5.36687	4,539,800	11.81		0.00	0	6,04
R209	On	03/11/2022	10.50	Call			2,225.98000	2.22598	2,801,970	12.31		0.00	0	
R209	On	03/11/2022	10.50	Put			3,567.22000	3.56722	2,930,140	12.31		0.00	0	
R209	On	03/11/2022	9.25	Call			312.23000	0.31223	460,660	11.11		0.00	0	6,04
R209	On	03/11/2022	11.00	Put			2,289.37000	2.28937	1,829,500	12.86		0.00	0	6,04
R209	On	03/11/2022	11.01	Call			3,675.05000	3.67505	4,431,450	12.88		0.00	0	
R209	On	03/11/2022	11.01	Put			2,269.55000	2.26955	1,812,880	12.88		0.00	0	
R209	On	03/11/2022	11.02	Call			3,707.73000	3.70773	4,467,310	12.89		0.00	0	
R209	On	03/11/2022	11.02	Put			2,249.90000	2.24990	1,796,410	12.89		0.00	0	
R209	On	03/11/2022	9.50	Call			489.98000	0.48998	700,830	11.15		0.00	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		3,740.29000	3.74029	4,503,050	12.91	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,230.18000	2.23018	1,779,870	12.91	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		5,377.56000	5.37756	6,271,380	13.64	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,473.86000	1.47386	1,154,610	13.64	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		3,642.48000	3.64248	4,395,680	12.86	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		2,951.98000	2.95198	3,589,360	11.98	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,592.41000	3.59241	2,999,280	11.98	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		2,978.85000	2.97885	3,619,440	11.99	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,565.85000	3.56585	2,975,930	11.99	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		3,005.55000	3.00555	3,649,340	12.00	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,539.19000	3.53919	2,952,470	12.00	0.00	0	
Total R209 Option											0.00	0	53,60
Total For R209											45,899,558.88	642	79,22
R210	On	05/05/2022	Bond Future			217.24687	217.24687	217.70590	217.70590		0.00	0	1,00
R210	On	04/08/2022	Bond Future			220.19632	220.19632	220.66284	220.66284		0.00	0	20
R210	On	03/11/2022	Bond Future			220.43949	220.43949	220.91374	220.91374		0.00	0	
R210	On	02/02/2023	Bond Future			223.69702	223.69702	224.17885	224.17885		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			9.66076	85.78769	9.85391	84.78278	9.64	31,312,506.85	365	25,10
R213	On	04/08/2022	Bond Future			9.84416	86.89584	10.04592	85.87776	9.19	0.00	0	
R213	On	03/11/2022	Bond Future			10.00795	84.60947	10.21838	83.57758	9.26	0.00	0	
R213	On	02/02/2023	Bond Future			10.18129	85.87550	10.40122	84.82910	8.93	0.00	0	
Total R213 Future											31,312,506.85	365	25,10
R213	On	05/05/2022	Bond Future	10.63	Call		4,243.33000	4.24333	5,108,430	11.09	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		357.02000	0.35702	217,210	11.09	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		4,284.53000	4.28453	5,152,120	11.10	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		349.68000	0.34968	212,360	11.10	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		4,325.90000	4.32590	5,195,940	11.11	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		342.56000	0.34256	207,690	11.11	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,777.19000	1.77719	2,274,950	9.30	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,511.91000	2.51191	1,991,590	9.30	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,730.52000	1.73052	2,220,560	9.28	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,566.59000	2.56659	2,038,550	9.28	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,753.77000	1.75377	2,247,670	9.29	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,539.14000	2.53914	2,014,960	9.29	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		5,901.82000	5.90182	5,110,860	8.68	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		1,738.58000	1.73858	2,179,240	9.16	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		3,605.92000	3.60592	3,014,690	9.16	0.00	0	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
R213	On	03/11/2022	Bond Future	10.19	Put		2,672.38000	2.67238	2,190,950	9.39	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		3,013.69000	3.01369	3,617,680	9.54	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,280.27000	2.28027	1,852,370	9.54	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		631.41000	0.63141	855,650	8.63	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		6,150.45000	6.15045	5,342,800	8.63	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		699.05000	0.69905	939,980	8.68	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Put		2,240.42000	2.24042	1,818,260	9.56	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,098.13000	3.09813	3,710,730	9.57	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,220.58000	2.22058	1,801,290	9.57	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		2,036.15000	2.03615	2,521,260	9.25	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,206.34000	3.20634	2,659,560	9.25	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		2,534.17000	2.53417	3,084,630	9.39	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		3,041.90000	3.04190	3,648,770	9.55	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,260.40000	2.26040	1,835,380	9.55	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,069.96000	3.06996	3,679,690	9.56	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		2,120.03000	2.12003	2,581,570	8.94	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,993.21000	3.99321	3,408,350	8.94	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		2,553.42000	2.55342	3,069,110	9.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,462.26000	3.46226	2,931,550	9.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		2,599.14000	2.59914	3,120,180	9.07	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,412.32000	3.41232	2,886,960	9.07	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		2,888.81000	2.88881	3,441,550	9.16	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,131.00000	3.13100	2,637,340	9.16	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		775.56000	0.77556	1,012,400	8.40	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		6,909.90000	6.90990	6,100,340	8.40	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		2,576.22000	2.57622	3,094,600	9.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,437.21000	3.43721	2,909,190	9.06	0.00	0	
Total R213 Option											0.00	0	3,45
Total For R213											31,312,506.85	365	28,64
R214	On	05/05/2022	Bond Future			10.52634	68.53973	10.74889	67.22283	13.82	0.00	0	16,38
R214	On	04/08/2022	Bond Future			10.67751	69.42293	10.90819	68.08880	13.29	0.00	0	1,33
R214	On	03/11/2022	Bond Future			10.81172	67.13940	11.05029	65.78681	13.63	0.00	0	
R214	On	02/02/2023	Bond Future			10.95104	68.14642	11.19811	66.77436	13.03	0.00	0	
Total R214 Future											0.00	0	17,72
R214	On	05/05/2022	Bond Future	11.73	Call		5,628.43000	5.62843	6,820,310	16.27	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		277.17000	0.27717	152,150	16.27	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,673.71000	5.67371	6,867,880	16.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		271.48000	0.27148	148,750	16.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,719.02000	5.71902	6,915,450	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		265.89000	0.26589	145,420	16.30		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,756.89000	2.75689	3,534,620	14.01		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,293.70000	2.29370	1,737,300	14.01		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,693.61000	2.69361	3,462,160	13.98		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,343.18000	2.34318	1,777,600	13.98		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,725.17000	2.72517	3,498,320	14.00		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,318.33000	2.31833	1,757,350	14.00		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,353.39000	2.35339	1,859,020	14.42		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		4,026.24000	4.02624	4,887,850	14.44		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,333.66000	2.33366	1,842,680	14.44		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,958.86000	3.95886	4,813,690	14.41		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,373.48000	2.37348	1,875,720	14.41		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,992.40000	3.99240	4,850,620	14.42		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		3,142.78000	3.14278	3,861,230	13.34		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,793.06000	3.79306	3,139,450	13.34		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		3,170.61000	3.17061	3,892,540	13.35		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,765.43000	3.76543	3,115,300	13.35		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		3,115.08000	3.11508	3,830,010	13.32		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,820.88000	3.82088	3,163,750	13.32		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	17,72
Total for Bond												588,207,621.11	6,651	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			838.95500	838.95500	827.96200	827.96200			0.00	0	98
GOVI On 04/08/2022 GOVI			850.01900	850.01900	838.88600	838.88600			0.00	0	
GOVI On 03/11/2022 GOVI			862.17200	862.17200	850.88500	850.88500			0.00	0	
GOVI On 02/02/2023 GOVI			874.70700	874.70700	863.25800	863.25800			0.00	0	
Total GOVI Future									0.00	0	98
GOVI On 05/05/2022 GOVI	788.23	Call			397,320.00000	39.73200	507,250,000		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			397,220.00000	39.72200	507,150,000		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			397,120.00000	39.71200	507,050,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			196,060.00000	19.60600	307,390,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			196,260.00000	19.62600	307,590,000		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			196,160.00000	19.61600	307,490,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
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		304,550.00000	30.45500	417,420,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		304,750.00000	30.47500	417,620,000		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		304,650.00000	30.46500	417,520,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		124,280.00000	12.42800	238,770,000		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		124,180.00000	12.41800	238,670,000		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		124,380.00000	12.43800	238,870,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	9€
Total for GOVI											0.00	0	9€
AL37	On	05/05/2022	Index Future			826.96800	826.96800	823.07000	823.07000		0.00	0	
AL37	On	04/08/2022	Index Future			837.87400	837.87400	833.92900	833.92900		0.00	0	
AL37	On	03/11/2022	Index Future			849.85400	849.85400	845.85700	845.85700		0.00	0	
AL37	On	02/02/2023	Index Future			862.21000	862.21000	858.15700	858.15700		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/05/2022	Index Future			955.73600	955.73600	944.77200	944.77200		0.00	0	
AL7T	On	04/08/2022	Index Future			968.34000	968.34000	957.23700	957.23700		0.00	0	
AL7T	On	03/11/2022	Index Future			982.18500	982.18500	970.92900	970.92900		0.00	0	
AL7T	On	02/02/2023	Index Future			996.46500	996.46500	985.04800	985.04800		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/05/2022	Index Future			850.46000	850.46000	839.37800	839.37800		0.00	0	1€
ALBI	On	04/08/2022	Index Future			861.67600	861.67600	850.45200	850.45200		0.00	0	€
ALBI	On	03/11/2022	Index Future			873.99600	873.99600	862.61700	862.61700		0.00	0	
ALBI	On	02/02/2023	Index Future			886.70300	886.70300	875.16100	875.16100		0.00	0	
Total ALBI Future											0.00	0	2€
Total For ALBI											0.00	0	2€
IGOV	On	05/05/2022	Index Future			316.20100	316.20100	316.92000	316.92000		0.00	0	4€
IGOV	On	04/08/2022	Index Future			320.44800	320.44800	321.17900	321.17900		0.00	0	
IGOV	On	03/11/2022	Index Future			325.10600	325.10600	325.84900	325.84900		0.00	0	
IGOV	On	02/02/2023	Index Future			329.90800	329.90800	330.66200	330.66200		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	Open Interest
Total For IGOV										0.00	0	45
Total for Index										0.00	0	71
JIBAR F On 16/03/2022 Jibar Future			4.23500	95.76500	4.25500	95.74500				0.00	0	
JIBAR F On 20/04/2022 Jibar Future			4.58500	95.41500	4.58500	95.41500				0.00	0	
JIBAR F On 18/05/2022 Jibar Future			4.62000	95.38000	4.63000	95.37000				0.00	0	
JIBAR F On 15/06/2022 Jibar Future			4.95500	95.04500	4.98500	95.01500				0.00	0	
JIBAR F On 20/07/2022 Jibar Future			5.00000	95.00000	5.05000	94.95000				0.00	0	
JIBAR F On 17/08/2022 Jibar Future			5.33000	94.67000	5.37000	94.63000				0.00	0	
JIBAR F On 21/09/2022 Jibar Future			5.38000	94.62000	5.43000	94.57000				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			5.92500	94.07500	5.96500	94.03500				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			6.16000	93.84000	6.32000	93.68000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			6.38000	93.62000	6.48000	93.52000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			6.52500	93.47500	6.61500	93.38500				0.00	0	
JIBAR F On 20/12/2023 Jibar Future			6.66500	93.33500	6.76500	93.23500				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 :										588,207,621.11	6,651	1,233,65
ABCPI3 On 07/12/2023 Spot Bond			2.48000	319.41836	2.48000	319.33834				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	101.14332				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.28445				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.61821	9.65000	101.59191				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.94500	92.32499	10.94500	92.29797				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.99967				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	101.17527				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.31876				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	100.79251				0.00	0	300,000,00
Total ABFN16 SPOT										0.00	0	300,000,00
Total For ABFN16										0.00	0	300,000,00
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.98078				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.24880				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.57317				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.06419				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.15419				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.10550				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.51133				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.62903				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.52825				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	100.64675				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.31612				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.77859				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.20479				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.61325				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.45686				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.23272				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.24570				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	101.36336				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.69032				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.60195				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.61944				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN44 On 14/10/2026 Spot Bond					0.00000	100.63196				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.96058				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN46 On 24/08/2023 Spot Bond					0.00000	100.15888				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN47 On 24/08/2025 Spot Bond					0.00000	100.01363				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	101.02767				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN49 On 30/03/2026 Spot Bond					0.00000	100.80304				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN50 On 30/03/2028 Spot Bond					0.00000	100.92760				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	100.72089				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN52 On 14/02/2025 Spot Bond					0.00000	100.20929				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN53 On 14/02/2027 Spot Bond					0.00000	100.21653				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN54 On 14/02/2029 Spot Bond					0.00000	100.22262				0.00	3,600,000,000	1,800,000,000
Total ABFN55 SPOT										0.00	3,600,000,000	1,800,000,000
Total For ABFN55										0.00	3,600,000,000	1,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.83227				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.44308				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.67955				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.60956				0.00	0	100,000,00
Total ABK12 SPOT										0.00	0	100,000,00
Total For ABK12										0.00	0	100,000,00
ABKI04 On 13/03/2024 Spot Bond			6.93000	6.93000	6.93000	150.62655				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	35.02492	100.00000	34.94017				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.68000	2.68000	2.68000	156.32643				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	209.43471				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.28000	4.28000	4.28000	236.67029				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.87000	6.87000	6.87000	100.85516				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.86000	7.86000	7.86000	112.39790				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.31000	103.73583	5.31000	103.72089				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			5.40000	105.91073	5.40000	105.89514			21,600,000,000.00	4,000,000	1,000,00
Total ABS15 SPOT									21,600,000,000.00	4,000,000	1,000,00
Total For ABS15									21,600,000,000.00	4,000,000	1,000,00
ABS16 On 11/11/2025 Spot Bond			7.55000	112.18758	7.55000	112.16461			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.12500	114.49795	8.12500	114.47276			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.84000	110.16470	5.84000	110.14719			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.02000	102.69749	8.02000	102.67518			0.00	0	2,000,000,00
Total ABS7 SPOT									0.00	0	2,000,000,00
Total For ABS7									0.00	0	2,000,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.94933	100.00000	10.92482			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	323.07188	1.80000	322.99692			0.00	0	200,000,00
Total ABS12 SPOT									0.00	0	200,000,00
Total For ABS12									0.00	0	200,000,00
ABX01 On 10/07/2024 Spot Bond			10.73500	10.73500	10.73500	101.87874			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.25809			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.21935			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.98821			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	101.21576			0.00	0	

Contract 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	101.21576				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.24874				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.24874				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	171.39355				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	173.03076				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.15375				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.64194				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.23195				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.46040				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.16048				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.08314				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	101.82250				0.00	0	3,010,000,00
Total AGL03 SPOT										0.00	0	3,010,000,00
Total For AGL03										0.00	0	3,010,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.99802				0.00	1,206,000,000	1,114,000,00
Total AGT01 SPOT										0.00	1,206,000,000	1,114,000,00
Total For AGT01										0.00	1,206,000,000	1,114,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.53068				0.00	1,620,400,000	978,100,00
Total AGT02 SPOT										0.00	1,620,400,000	978,100,00
Total For AGT02										0.00	1,620,400,000	978,100,00
AGT03 On 05/06/2025 Spot Bond					0.00000	102.69765				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.13105				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.58573				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.60843				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.16000	99.34657	8.16000	99.32462				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.64267				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.75672				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.89906				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.50571				0.00	0	
Total AHF2O1 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 AHF2O1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.12319				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.56000	104.81307	6.56000	104.79438				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.11559				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.12970				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.13838				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.46991				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.23455				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.57435				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.12962				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.13827				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.19866				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.27307				0.00	0	

Contract 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	100.12095				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.13394				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.13070				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.14259				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.13848				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.21583				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.20509				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.64000	108.33515	7.64000	108.31283				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.06000	104.75165	8.06000	104.72879				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.78500	93.28047	11.78500	93.25096				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.60000	188.51585	5.60000	188.45281				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	99.94463				0.00	500,000,000	250,000,000
Total APF06 SPOT										0.00	500,000,000	250,000,000
Total For APF06										0.00	500,000,000	250,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	101.01793				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.54801				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	99.83913				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.38254				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.03954				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.43891				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.63000	251.61263	4.63000	251.53498				0.00	0	67,400,000
Total ASN022 SPOT										0.00	0	67,400,000
Total For ASN022										0.00	0	67,400,000
ASN03 On 07/12/2033 Spot Bond			5.13000	218.71825	5.13000	218.64786				0.00	0	183,600,000
Total ASN037 SPOT										0.00	0	183,600,000
Total For ASN037										0.00	0	183,600,000
ASN15 On 31/03/2028 Spot Bond			4.44000	199.76228	4.44000	199.70167				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.34958				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	101.00616				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			4.63000	117.09468	4.63000	117.05848				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.05488				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.07079				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.17899				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	103.91957				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	99.97589				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.34571				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.06099				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.22674				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.13415				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.12927				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.30044				0.00	0	

Contract 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	101.00411				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.14212				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.62723				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.13500	4.13500	4.13500	110.73090				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.74000	4.74000	4.74000	102.62737				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.08158				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.23512				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.33645				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.45957				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			4.74000	115.48189	4.74000	115.44583				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.16146				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	101.05482				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.13157				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.11299				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.11299				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.01585				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.33589				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.09163				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.13234				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.63141				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	101.19843				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	101.19843				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.67579				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	101.10132				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.12065				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.14687				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.09357				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.28739				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	99.90740				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	104.45484				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.99657				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.02846				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.36476				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.82873				0.00	0	

Contract 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	104.61867				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.58880				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.59466				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	100.73820				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	100.02886				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.41381				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.48270				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	101.92780				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	101.48768				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	108.87600				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	100.02815				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	101.86573				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.06741				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.06741				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.42081				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.55500	99.63135	9.55500	99.60581			26,754,000,000.00	2,800,000	700,000	
Total ASN508 SPOT									26,754,000,000.00	2,800,000	700,000	
Total For ASN508									26,754,000,000.00	2,800,000	700,000	
ASN50: On 21/12/2026 Spot Bond			8.73500	99.43431	8.73500	99.41096			0.00	0		
Total ASN509 SPOT									0.00	0		
Total For ASN509									0.00	0		
ASN51: On 21/12/2026 Spot Bond			9.28500	98.08703	9.28500	98.06258			0.00	0		
Total ASN510 SPOT									0.00	0		
Total For ASN510									0.00	0		
ASN51: On 21/12/2026 Spot Bond			9.28500	98.08703	9.28500	98.06258			0.00	0		
Total ASN511 SPOT									0.00	0		
Total For ASN511									0.00	0		
ASN52: On 31/07/2022 Spot Bond			9.10000	100.75685	9.10000	100.73264			0.00	0		
Total ASN522 SPOT									0.00	0		
Total For ASN522									0.00	0		
ASN52: On 31/07/2024 Spot Bond			11.05000	100.89533	11.05000	100.86536			0.00	0		
Total ASN525 SPOT									0.00	0		
Total For ASN525									0.00	0		
ASN53: On 31/07/2024 Spot Bond			11.00000	100.89137	11.00000	100.86152			0.00	0		
Total ASN530 SPOT									0.00	0		
Total For ASN530									0.00	0		
ASN53: On 31/01/2024 Spot Bond			10.50000	100.85170	10.50000	100.82320			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	100.85170	10.50000	100.82320				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54! On 02/04/2026 Spot Bond					0.00000	100.98690				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54! On 31/01/2030 Spot Bond					0.00000	100.46437				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54! On 28/11/2022 Spot Bond					0.00000	100.22059				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54! On 31/07/2023 Spot Bond			10.60000	100.85964	10.60000	100.83086				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55! On 31/01/2024 Spot Bond			10.47000	102.31011	10.47000	100.82089				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55! On 31/01/2024 Spot Bond			10.55000	100.85567	10.55000	100.82703				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56! On 05/02/2024 Spot Bond					0.00000	100.40777				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56! On 24/04/2025 Spot Bond					0.00000	100.56941				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56! On 04/09/2024 Spot Bond					0.00000	99.95103				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57! On 13/02/2023 Spot Bond					0.00000	100.84962				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57! On 20/12/2022 Spot Bond					0.00000	101.05486				0.00	0	

Contract 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	101.14966				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58(On 14/11/2022 Spot Bond					0.00000	100.27658				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58(On 14/03/2022 Spot Bond					0.00000	101.46334				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	102.94291				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2023 Spot Bond			9.22000	100.74980	9.22000	100.72471				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.71813				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.65312				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.47481				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.53625				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	100.01934				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	99.00226				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	100.56250				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2022 Spot Bond					0.00000	101.21344				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	100.41541				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61(On 21/12/2026 Spot Bond					0.00000	101.16398				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61(On 28/02/2024 Spot Bond					0.00000	100.14739				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61(On 11/05/2023 Spot Bond					0.00000	100.38248				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62(On 21/12/2026 Spot Bond					0.00000	101.10093				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62(On 28/02/2024 Spot Bond					0.00000	100.02056				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63(On 02/04/2026 Spot Bond					0.00000	100.92943				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63(On 20/06/2024 Spot Bond					0.00000	101.26807				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63(On 20/06/2026 Spot Bond					0.00000	101.39564				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63(On 05/06/2023 Spot Bond					0.00000	99.88811				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	100.50583				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.41008				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.75496				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.14034				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.01656				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.14368				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.95428				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.03211				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.33561				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.39370				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.99053				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	102.00387				0.00	0	

Contract 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	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.12035				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.46081				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.53372				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.83250				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.52228				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.20002				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.20970				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.07422				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.34495				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.33856				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.15437				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	101.15667				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.67538				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.75485				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.84468				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.31412				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.64438				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	99.89616				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.51565				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.01827				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.15197				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.15158				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.17095				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 Interest
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.12678				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.48788				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	100.01558				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN75: On 01/03/2022 Spot Bond					0.00000	101.28638				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76: On 01/03/2022 Spot Bond					0.00000	101.31104				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN76: On 10/03/2022 Spot Bond					0.00000	101.12446				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN76: On 17/03/2022 Spot Bond					0.00000	101.09135				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76: On 22/03/2022 Spot Bond					0.00000	101.02660				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.48947				0.00	0	

Contract 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	101.40394				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77(On 22/03/2022 Spot Bond					0.00000	101.05153				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77(On 29/03/2022 Spot Bond					0.00000	100.93985				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77(On 05/04/2022 Spot Bond					0.00000	100.75222				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77(On 11/04/2022 Spot Bond					0.00000	100.73939				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.70712				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.68384				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78(On 13/04/2022 Spot Bond					0.00000	100.66856				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78(On 21/12/2026 Spot Bond			8.98884	8.98884	8.98884	107.78760				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78(On 19/04/2022 Spot Bond					0.00000	100.57759				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN78(On 25/04/2022 Spot Bond					0.00000	100.50716				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	100.47851				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78 On 28/04/2022 Spot Bond					0.00000	100.48289				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79 On 28/04/2022 Spot Bond					0.00000	100.48289				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN79 On 15/03/2025 Spot Bond					0.00000	100.26046				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.29000	104.37760	4.29000	104.36537				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	104.06417	9.30000	104.03781				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	100.66674				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	99.99408				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.10898				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.84813				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.88500	101.25035	6.88500	101.23152				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.85689				0.00	0	100,000,00
Total BAW34 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW34										0.00	0	100,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	100.68312				0.00	300,000,000	800,000,00
Total BAW36 SPOT										0.00	300,000,000	800,000,00
Total For BAW36										0.00	300,000,000	800,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.68313				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.35628				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.76000	8.76000	8.76000	104.32007				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.34500	11.34500	11.34500	107.73227				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.25017				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.88855				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.16171				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.16204				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.13717				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.54992				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.16395				0.00	0	

Contract 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	101.18038				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.43803				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.39653				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.58266				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.35543				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.43711				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.42770				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.62337				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.56445				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.13327				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.58208				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	101.31557				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.35599				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.31518				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.64102				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.98654				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.68208				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	101.64181				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.94447				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.72349				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.64135				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.29000	8.29000	8.29000	102.16869				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 Interest
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.41420				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.34292				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.88328				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.24532				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.43054				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.63254				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	80.11013				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.99284				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	80.53369				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.55000	102.03162	7.55000	102.01074				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.95878				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.64428				0.00	0	

Contract 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	100.08388				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.43866				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.02731				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.03437				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.01105				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.39303				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.62423				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.30000	108.07470	6.30000	108.05618				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.13569				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.78384				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.69182				0.00	500,000,000	500,000,000
Total BID14 SPOT										0.00	500,000,000	500,000,000
Total For BID14										0.00	500,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID15 On 28/10/2024 Spot Bond					0.00000	100.53859				0.00	0	110,000,00
Total BID15 SPOT										0.00	0	110,000,00
Total For BID15										0.00	0	110,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.53359				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.83747				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.94200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	93.45600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.73300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	51.88100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.80651				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BNPP1 On 10/05/2022 Spot Bond					0.00000	100.27157				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1 On 23/05/2022 Spot Bond					0.00000	100.08137				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.88657				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.22804				0.00	0	
Total BPPF19 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 BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.87340				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.29243				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.00037				0.00	400,000,000	200,000,000
Total BPPF23 SPOT										0.00	400,000,000	200,000,000
Total For BPPF23										0.00	400,000,000	200,000,000
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.41260				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.91593				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.38432				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.39843				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.06035				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.26756				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.35255				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	100.98146				0.00	0	

Contract 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	100.29836				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.75645				0.00	0	100,000,00
Total CBL29 SPOT										0.00	0	100,000,00
Total For CBL29										0.00	0	100,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	100.40694				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.86500	108.10614	7.86500	108.08323				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.03500	109.85040	8.03500	109.82663				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.63500	111.79044	8.63500	111.76433				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.05500	10.05500	10.05500	101.43371				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.60269				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.02120				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.02249				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.76013				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	100.80869				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.88605	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	100.96714				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.41000	110.61287	7.41000	110.59064				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	113.69824	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	100.48523				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.55046				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.45335				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	103.96716	10.98000	103.93646				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	118.22524	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	101.14210				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.25345				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.25142				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.38000	145.03927	5.38000	144.99148				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.82000	143.28744	5.82000	143.23854				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.76000	104.80948	6.76000	104.79011				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	101.34569				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.11035				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.07451				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.15537				0.00	0	

Contract 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			6.56000	101.86543	6.56000	101.84760				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	101.06592				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	101.33408				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	100.01722				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.96000	106.98444	6.96000	106.96422				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	101.58230				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	100.80995				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.85649				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.36804				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2022 Spot Bond					0.00000	100.87573				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	101.47154				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.06382				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.38442				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.61420	9.96000	104.58611				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.35565	10.01000	103.32792				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.06957				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.59354	9.60000	101.56765				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.25020				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.01566				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	99.82622	9.20000	99.80142				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.08035				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.79356				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	101.14524				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2022 Spot Bond					0.00000	100.21212				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53: On 12/03/2023 Spot Bond					0.00000	101.25020				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	101.23911				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.67710				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53: On 18/07/2025 Spot Bond			9.51500	103.57454	9.51500	103.54795				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53: On 18/07/2023 Spot Bond					0.00000	99.85273				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53: On 25/01/2023 Spot Bond					0.00000	100.52117				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	100.79329				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54: On 20/12/2023 Spot Bond					0.00000	150.56600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 30/05/2022 Spot Bond					0.00000	100.01625				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	102.52137				0.00	0	

Contract 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			8.98500	103.98985	8.98500	103.96461				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.03500	106.99515	9.03500	106.96904				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.12500	106.24674	9.12500	106.22055				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	314.35948				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	100.24221				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.24570				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.02919				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.88082				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	119.07400				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	100.30810				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	102.92633	10.19000	102.93837				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.98500	106.68787	8.98500	106.66197				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.35335				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.11983				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.89711				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	99.95060				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.29106				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			9.21500	105.35696	9.21500	105.33074				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.25789				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.29252				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.22953				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 Interest
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.35527				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.64835				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.95272				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.31587				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 30/05/2022 Spot Bond					0.00000	100.01530				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.41441				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2022 Spot Bond					0.00000	100.58572				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2022 Spot Bond					0.00000	100.01484				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	104.17051				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	101.32538				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 14/06/2022 Spot Bond					0.00000	101.13072				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	101.13624				0.00	0	

Contract 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	102.91032				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	101.23428				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59(On 05/12/2026 Spot Bond			3.80000	147.83646	3.80000	119.34771				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59(On 24/11/2024 Spot Bond					0.00000	100.02784				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59(On 27/06/2022 Spot Bond					0.00000	100.95889				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59(On 24/11/2024 Spot Bond					0.00000	100.02784				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	102.42896				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59(On 02/04/2026 Spot Bond					0.00000	100.89835				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59(On 10/12/2024 Spot Bond					0.00000	101.21014				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60(On 18/06/2024 Spot Bond					0.00000	101.13624				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.13624				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	100.56907				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.33686				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.23363				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.25287				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.68813				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.11186				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	103.12603	9.32000	103.10023				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 14/04/2026 Spot Bond					0.00000	102.93978				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.34849				0.00	0	
Total CLN612 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 CLN612										0.00	0	
CLN61: On 22/08/2022 Spot Bond					0.00000	100.10814				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61: On 30/11/2023 Spot Bond					0.00000	100.34289				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61: On 30/09/2022 Spot Bond					0.00000	100.88229				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	102.48295				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61: On 20/12/2022 Spot Bond					0.00000	101.61756				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN61: On 31/05/2024 Spot Bond					0.00000	100.09764				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN62: On 28/10/2024 Spot Bond					0.00000	100.49218				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62: On 28/10/2022 Spot Bond					0.00000	100.49052				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62: On 28/04/2022 Spot Bond					0.00000	100.51422				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	100.53068				0.00	0	

Contract 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			6.54000	103.00147	6.54000	102.98316				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.15083				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.39078				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.95000	63.30508	11.95000	83.47395				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.16470				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.68500	99.74795	9.68500	99.72189				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.15018				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.16093				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.00296				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.36305				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.85206				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	100.12307				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.14953				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	100.52415				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.16253				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.60397				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.12371				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.11487				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.74347				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.11681				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.29830				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.01547				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.14953				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	100.12122				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.14953				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	101.38434				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.01005				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.74953				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.65600				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	119.25000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	144.08700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.16987				0.00	0	

Contract 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	101.07696				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.17810				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.03330				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.68543				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.01678				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.16469				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.28858				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.48798	148.66983	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	148.66983	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	100.16794				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.17659				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	101.12577				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.32256				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.20520				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.24503				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.07619				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.10678				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.48741				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.31679				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.31658				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	101.15443				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.95806				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.15457				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	100.26086				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	84.33028				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	82.79558				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.34980				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.01427				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.26439				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	87.67130				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.64723				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	84.90133				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.18092				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.20929				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.12754				0.00	0	

Contract 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	81.33153				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	81.57680				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	101.10136				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.21517				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.13518				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.13518				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.13518				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	80.36147				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	101.09197				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	79.34983				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	79.67500				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	99.99992				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	80.39152				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.04157				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.04157				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.04157				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.06068				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.06068				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.06068				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	82.91441				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	83.96339				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	84.60882				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	101.11330				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	93.71835				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.26818				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.32627				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	111.77000				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	92.35777				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.14736				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.20403				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.22911				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	100.81467				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.01956				0.00	0	

Contract 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	101.15452				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.54681				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	101.19863				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.83085				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	100.59988				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	98.85785				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	101.93452				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76{ On 20/06/2026 Spot Bond					0.00000	101.87683				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76{ On 22/04/2026 Spot Bond					0.00000	100.91924				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	100.39743				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76{ On 21/07/2027 Spot Bond					0.00000	100.50122				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	92.04740				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	100.59988				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	101.19790				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76{ On 23/09/2026 Spot Bond					0.00000	101.19848				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	99.78705				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	80.50674				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	86.24537				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.01771				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.56774				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.51000	6.51000	6.51000	119.33968				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.01703				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	100.02064				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.47220				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.47613				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	100.28704				0.00	0	

Contract 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	100.55069				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.49576				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.50440				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.11106				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.00154				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.11106				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	101.45203				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	101.32003				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.51456				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.49723				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.40831				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	99.27574			0.00	0	
Total CLN793 SPOT									0.00	0	
Total For CLN793									0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.37157			0.00	0	
Total CLN794 SPOT									0.00	0	
Total For CLN794									0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.27459			0.00	0	
Total CLN795 SPOT									0.00	0	
Total For CLN795									0.00	0	
CLN797 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total CLN797 SPOT									0.00	0	
Total For CLN797									0.00	0	
CLN798 On 31/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total CLN798 SPOT									0.00	0	
Total For CLN798									0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.29000	102.19149	8.29000	102.16869			0.00	0	
Total CLN81 SPOT									0.00	0	
Total For CLN81									0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.76000	108.13154	7.76000	108.10892			0.00	0	100,000,00
Total COJ05 SPOT									0.00	0	100,000,00
Total For COJ05									0.00	0	100,000,00
COJ08 On 22/06/2026 Spot Bond			10.25500	106.26476	10.25500	106.23557			0.00	0	
Total COJ08 SPOT									0.00	0	
Total For COJ08									0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.85000	109.19780	6.85000	109.17759		1,370,000,000,000.00	200,000,000	200,000,00	
Total COJG01 SPOT								1,370,000,000,000.00	200,000,000	200,000,00	
Total For COJG01								1,370,000,000,000.00	200,000,000	200,000,00	
COT01 On 03/04/2023 Spot Bond			7.39500	105.50370	7.39500	105.48265			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			12.04500	96.37931	12.04500	96.34835			0.00	0	100,000,00
Total COT02 SPOT									0.00	0	100,000,00
Total For COT02									0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.63500	96.95702	10.63500	96.92942			0.00	0	
Total COT03 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 COT03									0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.76000	9.76000	9.76000	105.89764			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.65215			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.55326			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.12118			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.26072			0.00	0	323,000,00
Total DSY02 SPOT									0.00	0	323,000,00
Total For DSY02									0.00	0	323,000,00
DSY03 On 21/11/2024 Spot Bond			9.38500	9.38500	9.38500	105.39183			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.51789			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.13079			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.79000	103.11067	6.79000	103.09165			0.00	0	230,000,00
Total DV23 SPOT									0.00	0	230,000,00
Total For DV23									0.00	0	230,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	50.33715	100.00000	50.22451			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	50.33715	100.00000	50.22451			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.34000	104.54804	7.34000	104.52722			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV24/R On 18/02/2024 Spot Bond			9.69000	100.31417	9.69000	100.28795				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.31417	9.69000	100.28795				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.58500	100.05896	9.58500	100.03308				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.89000	92.00417	11.89000	91.97482				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	100.32716	10.10000	100.29985				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.32716	10.10000	100.29985				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	100.95911				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	100.12146				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.57881				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.05041				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.04153				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.89186				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.45465				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.27717				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB24 On 31/05/2024 Spot Bond					0.00000	98.37376				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB25 On 31/05/2026 Spot Bond					0.00000	100.37568				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB26 On 31/01/2023 Spot Bond					0.00000	100.41335				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB27 On 31/01/2025 Spot Bond					0.00000	97.08327				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.43605				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	100.40280				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB30 On 21/08/2025 Spot Bond					0.00000	100.14583				0.00	800,000,000	400,000,000
Total DVFB31 SPOT										0.00	800,000,000	400,000,000
Total For DVFB31										0.00	800,000,000	400,000,000
DVFB31 On 15/12/2026 Spot Bond					0.00000	101.35005				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC26 On 15/12/2028 Spot Bond					0.00000	101.40186				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.46000	104.72144	4.46000	104.70867				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.87000	110.39283	6.87000	110.37223				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			4.89000	115.75845	4.89000	115.72185				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.63000	103.72966	4.63000	103.69758				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	139.02570	2.25000	138.99171				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	151.70526	3.85000	151.66155				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.72200	139.06570	3.72200	139.02611				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.76500	134.35834	3.76500	134.31994				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.58000	117.63609	4.58000	117.59995				0.00	0	239,800,00
Total EL31 SPOT										0.00	0	239,800,00
Total For EL31										0.00	0	239,800,00
EL36 On 31/01/2036 Spot Bond			4.60000	105.77804	4.60000	105.74543				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	139.02570	2.25000	138.99171				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	160.86826				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	158.28199				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	

Contract 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 ELN003										0.00	0	
ELN003 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN004 On 09/06/2025 Spot Bond					0.00000	122.62280				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	121.67975				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	119.42782				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	110.98017				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	111.86092				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	107.23604				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	109.00543				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	90.17161				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 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			9.69500	103.93007	9.69500	103.90290				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			11.60500	11.60500	11.60500	96.48393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.65500	11.65500	11.65500	101.19321				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.78500	9.78500	9.78500	102.61884				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.78500	9.78500	9.78500	103.13345				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.60500	11.60500	11.60500	74.46898				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.93500	10.93500	10.93500	101.25414				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.60500	11.60500	11.60500	95.47177				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	99.96374				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.90969				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.20723				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.17551				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.34063				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	99.98341				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.01634				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	99.90392				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	101.16481				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.28495				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	99.97034				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	99.96946				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.61806				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.02581				0.00	400,000,000	300,000,000
Total EQT005 SPOT										0.00	400,000,000	300,000,000
Total For EQT005										0.00	400,000,000	300,000,000
EQT006 On 30/10/2023 Spot Bond					0.00000	100.46072				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.03404				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.73447				0.00	0	
Total EQT008 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 EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	100.28336				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.38435				0.00	0	200,000,00
Total EQT010 SPOT										0.00	0	200,000,00
Total For EQT010										0.00	0	200,000,00
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.18835				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.18016				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	100.20136				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.18179				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.18992				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.17760				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.17366				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	100.19806				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23: On 25/01/2023 Spot Bond			6.19000	104.27037	6.19000	104.25281				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R: On 25/01/2023 Spot Bond			10.00000	100.97513	10.00000	100.94792				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.78500	100.09226	8.78500	100.06863				334,636,463,000.00	38,091,800	5,705,356,30
Total ES26 SPOT										334,636,463,000.00	38,091,800	5,705,356,30
Total For ES26										334,636,463,000.00	38,091,800	5,705,356,30
ES26/R On 02/04/2026 Spot Bond			7.85000	103.24573	7.85000	103.22390				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.06000	80.58338	11.26000	79.49416				9,306,406,032,000.00	841,447,200	1,316,846,20
Total ES33 SPOT										9,306,406,032,000.00	841,447,200	1,316,846,20
Total For ES33										9,306,406,032,000.00	841,447,200	1,316,846,20
ES33/R On 15/09/2033 Spot Bond			7.50000	103.47603	7.50000	103.45500				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.48000	79.74446	11.69500	78.38632				37,726,588,536,000.00	3,286,288,200	5,695,142,10
Total ES42 SPOT										37,726,588,536,000.00	3,286,288,200	5,695,142,10
Total For ES42										37,726,588,536,000.00	3,286,288,200	5,695,142,10
ES42/R On 25/04/2042 Spot Bond			8.50000	102.97050	8.50000	102.94695				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	101.23729				0.00	0	1,200,000,00
Total EXX04 SPOT										0.00	0	1,200,000,00
Total For EXX04										0.00	0	1,200,000,00
EXX05 On 13/06/2024 Spot Bond					0.00000	102.00317				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.16145				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.34792				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.12498				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.30505				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.22476				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.46306				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.22568				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.36671				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.39056				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.10460				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.11227				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.11420				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	103.82809				0.00	0	60,000,00
Total FRB22 SPOT										0.00	0	60,000,00
Total For FRB22										0.00	0	60,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.36176				0.00	0	1,200,000,00
Total FRB23 SPOT										0.00	0	1,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For FRB23										0.00	0	1,200,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.86586				0.00	56,000,000	8,284,000,00
Total FRB24 SPOT										0.00	56,000,000	8,284,000,00
Total For FRB24										0.00	56,000,000	8,284,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	106.06783				0.00	55,600,000	13,900,00
Total FRB25 SPOT										0.00	55,600,000	13,900,00
Total For FRB25										0.00	55,600,000	13,900,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.52390				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.36500	108.88872	8.36500	108.86422				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	102.95934				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.73716				0.00	0	300,000,00
Total FRB29 SPOT										0.00	0	300,000,00
Total For FRB29										0.00	0	300,000,00
FRB30 On 19/04/2026 Spot Bond			8.28500	102.53886	8.28500	102.51599			23,198,000,000.00		2,800,000	700,00
Total FRB30 SPOT									23,198,000,000.00		2,800,000	700,00
Total For FRB30									23,198,000,000.00		2,800,000	700,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.02590				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.26000	320.59438	2.26000	320.51597				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.68500	2.68500	2.68500	156.30449				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.64000	208.69053	3.64000	208.63170				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			4.08000	4.08000	4.08000	111.12343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.73000	4.73000	4.73000	226.91619				955,460,000,000.00	202,000,000	3,496,900,000
Total FRBI33 SPOT										955,460,000,000.00	202,000,000	3,496,900,000
Total For FRBI33										955,460,000,000.00	202,000,000	3,496,900,000
FRBI46 On 31/03/2046 Spot Bond			4.83000	102.12472	4.83000	102.09266				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.86000	101.77639	4.86000	101.74429				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 28/10/2024 Spot Bond			7.19917	7.19917	7.19917	83.02067				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ01 On 10/12/2024 Spot Bond			7.24743	7.24743	7.24743	82.24002				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.98000	3.98000	3.98000	150.74180				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	95.90198				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC252 On 14/03/2022 Spot Bond					0.00000	101.23603				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	102.19645				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC267 On 06/08/2023 Spot Bond					0.00000	101.60129				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.48265				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.77883				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC279 On 21/11/2022 Spot Bond					0.00000	100.12422				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	101.26812				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.03670				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.38833				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond					0.00000	101.14222				0.00	620,000,000	310,000,000
Total FRC285 SPOT										0.00	620,000,000	310,000,000
Total For FRC285										0.00	620,000,000	310,000,000
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.02616				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC289 On 20/12/2022 Spot Bond					0.00000	101.10722				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC290 On 20/06/2022 Spot Bond					0.00000	101.62562				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.24538				0.00	0	
Total FRC296 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 FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.24945				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.57311				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.81478				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.23160				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.01897				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.26825				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.01449				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.28772				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.08391				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.24476				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.36495				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.24963				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.30815				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.48874				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.22925				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.36473				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.51891				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.25813				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.83618				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.90871				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.84474				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.01504				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.34051				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 15/10/2022 Spot Bond					0.00000	100.61213				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	100.42683				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	102.31595				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.64868				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.54229				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.61276				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	101.11622				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.65893				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	101.46528				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	102.02962				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.69710				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.58860				0.00	0	
Total FRC349 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 FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.51932				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.01716				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.83367				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.59774				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.67712				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.60712				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.61164				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.45673				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.66564				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.49982				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.91532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.33868				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.23800				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	100.44756				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	101.85375				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.01835				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.19479				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.20434				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.59830				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.59545				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.29208				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.93371				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37(On 20/06/2026 Spot Bond					0.00000	103.75854				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	103.73658				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37(On 20/12/2026 Spot Bond					0.00000	101.12643				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond					0.00000	101.34217				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 20/12/2026 Spot Bond					0.00000	101.27757				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38(On 24/03/2022 Spot Bond					0.00000	101.01014				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC38(On 28/04/2022 Spot Bond					0.00000	100.49370				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	100.20558				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	100.20558				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	100.19245				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	100.19245				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

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 FRC388										0.00	0	11,632,125,70
FRI33 On 28/02/2033 Spot Bond			4.23500	107.75524	4.23500	107.72328				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.48000	119.33716	4.48000	119.30076				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.65436				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.26480				0.00	200,000,000	100,000,00
Total FRJ22 SPOT										0.00	200,000,000	100,000,00
Total For FRJ22										0.00	200,000,000	100,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.22592				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.73094				0.00	0	1,000,000,00
Total FRJ24 SPOT										0.00	0	1,000,000,00
Total For FRJ24										0.00	0	1,000,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.62217				0.00	0	1,000,000,00
Total FRJ25 SPOT										0.00	0	1,000,000,00
Total For FRJ25										0.00	0	1,000,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.07957				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.19006				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.99647				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.06265				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.01337				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10(On 15/01/2024 Spot Bond			4.04800	4.04800	4.04800	110.34540				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10(On 31/01/2038 Spot Bond			4.45000	4.45000	4.45000	119.75528				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10(On 23/01/2024 Spot Bond					0.00000	100.09570				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10(On 23/01/2024 Spot Bond					0.00000	100.46180				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10(On 31/01/2038 Spot Bond			4.59000	117.68779	4.59000	117.65151				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10(On 07/12/2033 Spot Bond			4.58000	230.18390	4.58000	230.11317				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11(On 31/01/2038 Spot Bond			4.73000	115.62740	4.73000	115.59134				0.00	0	69,500,0€
Total FRS110 SPOT										0.00	0	69,500,0€
Total For FRS110										0.00	0	69,500,0€
FRS11(On 07/12/2033 Spot Bond			4.61000	4.61000	4.61000	229.46947				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11(On 31/01/2025 Spot Bond			3.53000	152.69028	3.53000	152.64761				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11(On 31/01/2038 Spot Bond			3.70500	131.76274	3.70500	131.72531				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11(On 31/01/2038 Spot Bond			4.53000	118.58407	4.53000	118.54773				0.00	0	123,000,0€
Total FRS119 SPOT										0.00	0	123,000,0€
Total For FRS119										0.00	0	123,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12(On 07/12/2033 Spot Bond			4.73000	226.98684	4.73000	226.91619				0.00	0	92,400,00
Total FRS120 SPOT										0.00	0	92,400,00
Total For FRS120										0.00	0	92,400,00
FRS12(On 07/12/2033 Spot Bond			4.78000	225.93298	4.78000	225.86237				0.00	0	66,700,00
Total FRS121 SPOT										0.00	0	66,700,00
Total For FRS121										0.00	0	66,700,00
FRS12(On 31/01/2025 Spot Bond			3.06000	124.06586	3.06000	154.66887				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12(On 07/12/2033 Spot Bond			4.81000	225.30348	4.81000	225.23290				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12(On 31/01/2038 Spot Bond			4.73000	115.62740	4.73000	115.59134				0.00	0	13,000,00
Total FRS124 SPOT										0.00	0	13,000,00
Total For FRS124										0.00	0	13,000,00
FRS12(On 31/03/2028 Spot Bond			4.25000	201.84226	4.25000	201.78206				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.48000	105.29290	5.48000	105.25795				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.14000	203.05787	4.14000	202.99789				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13(On 31/03/2028 Spot Bond			4.20000	202.39377	4.20000	202.33367				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13(On 07/12/2033 Spot Bond			5.32000	214.91777	5.32000	214.84750				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.43000	105.94662	5.43000	105.91158				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13(On 31/01/2038 Spot Bond			4.73000	4.73000	4.73000	115.59134				0.00	0	20,300,00
Total FRS135 SPOT										0.00	0	20,300,00

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 FRS135										0.00	0	20,300,00
FRS135 On 31/01/2038 Spot Bond			4.71000	115.91911	4.71000	115.88302				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.01000	204.50536	4.01000	204.44569				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.09000	219.52863	5.09000	219.45820				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.14000	203.05787	4.14000	202.99789				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.14000	203.05787	4.14000	202.99789				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.54100	209.82699	3.54100	209.76842				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.83000	151.41744	3.83000	151.37390				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.49000	199.21902	4.49000	199.15830				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.53000	198.78564	4.53000	198.72484				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.80000	151.54416	3.80000	151.50070				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.00500	204.56126	4.00500	204.50159				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	198.61665				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	5.99306				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.61568				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.68003				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	101.12656				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	101.06680				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	187.38158				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	144.27585				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	174.51075				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	68.46359				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.32193				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS19(On 05/08/2025 Spot Bond					0.00000	100.36670				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	100.24780				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	100.01588				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.70331				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	100.16878				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(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	
FRS21(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	
FRS21(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	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.97722				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(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	
FRS22(On 06/07/2022 Spot Bond					0.00000	101.53836				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 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 FRS223										0.00	0	
FRS22: 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	
FRS22: On 21/12/2027 Spot Bond					0.00000	101.11622				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22: 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	
FRS22: On 31/07/2022 Spot Bond					0.00000	100.78926				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22: On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23: On 14/08/2027 Spot Bond					0.00000	100.25565				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	105.24877				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	108.17296				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	104.08320				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.21280				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	75.40093				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	102.10454				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	110.36303				0.00	0	95,000,00
Total FRS244 SPOT										0.00	0	95,000,00
Total For FRS244										0.00	0	95,000,00
FRS244 On 19/01/2024 Spot Bond					0.00000	101.01139				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	99.68811				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	99.98556				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS257 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	
FRS258 On 23/01/2024 Spot Bond					0.00000	105.71641				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	102.17455				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	101.50761				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.01955				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 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	
FRS263 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	
FRS264 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	
FRS266 On 31/03/2032 Spot Bond					0.00000	101.09143				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	106.82900				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.09967				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	

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 FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	103.08847				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	101.55455				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	98.51886				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.09306				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.15752				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27 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	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.37731				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.55209				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.96422				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	101.16012				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.48000	9.48000	9.48000	100.20417				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.48000	9.48000	9.48000	100.20417				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.51155				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	100.34370				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			10.84400	10.84400	10.84400	93.23774				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 03/03/2022 Spot Bond					0.00000	101.17341				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS290 On 12/02/2024 Spot Bond					0.00000	94.66314				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	86.57254				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	91.15375				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 28/04/2022 Spot Bond					0.00000	100.47062				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	321.59153				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.79000	323.12603	1.79000	323.05113				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS43 On 07/12/2023 Spot Bond			1.80000	1.80000	1.80000	322.99692				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.39768				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.43000	111.69794	4.43000	111.66401				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.10000	75.14316	4.10000	118.35053				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.95000	2.95000	2.95000	155.14653				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.23000	3.23000	3.23000	153.93412				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	317.31774				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.82000	5.82000	5.82000	101.86479				0.00	0	300,000,00
Total FRX23 SPOT										0.00	0	300,000,00
Total For FRX23										0.00	0	300,000,00
FRX24 On 10/12/2024 Spot Bond			7.19500	111.19791	7.19500	111.17632				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.48500	107.62442	7.48500	107.60257				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.01500	109.55696	8.01500	109.53331		42,311,185,000.00		5,279,000	29,744,200	
Total FRX26 SPOT								42,311,185,000.00		5,279,000	29,744,200	
Total For FRX26								42,311,185,000.00		5,279,000	29,744,200	
FRX27 On 07/03/2027 Spot Bond			8.13500	108.18679	8.13500	113.25124				0.00	0	
Total FRX27 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 FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.29500	109.88921	8.29500	109.86454				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.09500	104.43345	9.09500	104.40780				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.24500	101.76378	9.24500	101.73837				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.43500	111.36468	9.43500	111.33648				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.03500	77.82796	11.03500	77.80499				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.05495				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.32499				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.11810				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.11263				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.11632				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.11740				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.45401				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A1 On 20/10/2024 Spot Bond					0.00000	100.47900				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A2 On 20/10/2026 Spot Bond					0.00000	100.51170				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.52803				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.37272				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.46321				0.00	0	20,050,000,00
Total GBL06 SPOT										0.00	0	20,050,000,00
Total For GBL06										0.00	0	20,050,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.22037				0.00	200,000,000	100,000,00
Total GH5A11 SPOT										0.00	200,000,000	100,000,00
Total For GH5A11										0.00	200,000,000	100,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.10674				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.05791				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.38536				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.94616				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.68000	116.20193	3.68000	116.16905				0.00	0	196,800,00
Total GRL35 SPOT										0.00	0	196,800,00
Total For GRL35										0.00	0	196,800,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT07 On 21/02/2024 Spot Bond					0.00000	100.80682				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.43900	109.42155	6.43900	109.40250				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.20560				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.45526				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.79500	109.73889	6.79500	109.71874				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.61495				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.41134				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.87407				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.33595				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	99.87058				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.58042				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.62147				0.00	0	
Total GRT29 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 GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.53556				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.01434				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.33556				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.30077				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.38150				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.83985				0.00	0	100,000,00
Total GRT36 SPOT										0.00	0	100,000,00
Total For GRT36										0.00	0	100,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.87891				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.43940				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.57348				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.72506				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.12326				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.83805				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.49936				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.89312				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.39858				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.04882				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.77026				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.21529				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.05494				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.79202				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.00001				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.45033				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.66511				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB10 On 17/03/2022 Spot Bond					0.00000	101.05645				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.35599				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.25122				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.93953				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.88211				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.86579				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.39000	319.89877	2.39000	319.81941				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	325.60143				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.38500	99.94475	10.38500	99.91681		62,310,000,000,000.00		6,000,000,000	3,000,000,000	
Total HWAY30 SPOT								62,310,000,000,000.00		6,000,000,000	3,000,000,000	
Total For HWAY30								62,310,000,000,000.00		6,000,000,000	3,000,000,000	
HWAY3 On 28/02/2033 Spot Bond			4.48500	80.77976	4.48500	107.85918		89,700,000,000,000.00		20,000,000,000	10,000,000,000	
Total HWAY33 SPOT								89,700,000,000,000.00		20,000,000,000	10,000,000,000	
Total For HWAY33								89,700,000,000,000.00		20,000,000,000	10,000,000,000	
HWAY3 On 31/07/2034 Spot Bond			10.75000	90.59844	10.75000	90.57224		2,286,260,550,000.00		212,675,400	3,602,148,600	
Total HWAY34 SPOT								2,286,260,550,000.00		212,675,400	3,602,148,600	
Total For HWAY34								2,286,260,550,000.00		212,675,400	3,602,148,600	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.89684	100.00000	9.87470				0.00	0	
Total HWAY34/R208 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 HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.30000	86.75853	11.30000	86.73220				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	9.89471	100.00000	9.87257				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.67773				0.00	400,000,000	15,200,000,00
Total HWF11 SPOT										0.00	400,000,000	15,200,000,00
Total For HWF11										0.00	400,000,000	15,200,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.52206				0.00	200,000,000	100,000,00
Total HWF12 SPOT										0.00	200,000,000	100,000,00
Total For HWF12										0.00	200,000,000	100,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.01451				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.40000	157.60055	2.38000	157.65001				066,068,420,480,000.00	444,195,175,200	497,730,043,25
Total I2025 SPOT										6,068,420,480,000.00	444,195,175,200	497,730,043,25
Total For I2025										6,068,420,480,000.00	444,195,175,200	497,730,043,25
I2029 On 31/03/2029 Spot Bond			3.25500	117.23568	3.21000	117.54614				182,887,103,721,000.00	56,186,514,200	313,199,751,10
Total I2029 SPOT										2,887,103,721,000.00	56,186,514,200	313,199,751,10
Total For I2029										2,887,103,721,000.00	56,186,514,200	313,199,751,10
I2033 On 28/02/2033 Spot Bond			3.82000	112.15700	3.73500	113.05129				023,611,020,000,000.00	267,961,000,000	304,973,591,80
Total I2033 SPOT										23,611,020,000,000.00	267,961,000,000	304,973,591,80
Total For I2033										23,611,020,000,000.00	267,961,000,000	304,973,591,80
I2038 On 31/01/2038 Spot Bond			3.85000	129.32645	3.83000	129.62205				325,380,440,000,000.00	84,514,400,000	323,500,915,20
Total I2038 SPOT										5,380,440,000,000.00	84,514,400,000	323,500,915,20
Total For I2038										5,380,440,000,000.00	84,514,400,000	323,500,915,20
I2046 On 31/03/2046 Spot Bond			3.86500	119.65116	3.83000	120.32250				415,972,171,000,000.00	107,625,400,000	384,152,084,60
Total I2046 SPOT										15,972,171,000,000.00	107,625,400,000	384,152,084,60
Total For I2046										15,972,171,000,000.00	107,625,400,000	384,152,084,60
I2050 On 31/12/2050 Spot Bond			3.87500	121.88484	3.86000	122.19512				257,597,600,000,000.00	66,476,800,000	427,914,173,60
Total I2050 SPOT										7,597,600,000,000.00	66,476,800,000	427,914,173,60
Total For I2050										7,597,600,000,000.00	66,476,800,000	427,914,173,60
IBG01 On 07/02/2025 Spot Bond					0.00000	100.31488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.32674				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.27500	6.27500	6.27500	103.04935				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.22662				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.52000	319.20517	2.52000	319.12486				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	100.57488				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.40333				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.68323				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.03841				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.53272				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.23763				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL133 On 12/09/2022 Spot Bond					0.00000	101.21292				0.00	1,000,000,000	500,000,000
Total IBL133 SPOT										0.00	1,000,000,000	500,000,000
Total For IBL133										0.00	1,000,000,000	500,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.69662				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.10801				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.59309				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.30772				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.24611				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.11362				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.10335				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.89828				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.05117				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.05330				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	

Contract 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 IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.11151				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.47576				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.32650				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.22127				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.30894				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.62030				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.64280				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.15432				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.51998				0.00	6,000,000,000	3,000,000,000
Total IBL168 SPOT										0.00	6,000,000,000	3,000,000,000
Total For IBL168										0.00	6,000,000,000	3,000,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	100.53475				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.55423				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.05461				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.05655				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.87491				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.87064				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.69360				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.60297				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.38924				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.33255				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.29087				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.98619				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.98571				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.94744				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL203 On 09/12/2026 Spot Bond					0.00000	99.85301				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.85956				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	99.88142				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.86612				0.00	800,000,000	400,000,000
Total IBL206 SPOT										0.00	800,000,000	400,000,000
Total For IBL206										0.00	800,000,000	400,000,000
IBL207 On 31/01/2023 Spot Bond					0.00000	100.40089				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.44999				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.16175				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.10470				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.09091				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.09091				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.09091				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.98000	106.27763	6.98000	106.25749				0.00	0	
Total IBL60 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 IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.35000	105.99245	5.35000	105.97699				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.93562				0.00	1,200,000,000	600,000,000
Total IBL98 SPOT										0.00	1,200,000,000	600,000,000
Total For IBL98										0.00	1,200,000,000	600,000,000
IDCG06 On 24/11/2024 Spot Bond			8.81000	104.32092	8.81000	104.29608				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.20500	109.21013	10.20500	109.40512				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.40500	107.80690	9.40500	107.77968				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.87684				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.39386				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	97.72792				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	100.33060				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.10082				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.05449				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.00042				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.86914				0.00	0	250,000,00
Total IDCG22 SPOT										0.00	0	250,000,00
Total For IDCG22										0.00	0	250,000,00
IDCG22 On 29/01/2027 Spot Bond					0.00000	96.52659				0.00	20,000,000,000	20,000,000,00
Total IDCG23 SPOT										0.00	20,000,000,000	20,000,000,00
Total For IDCG23										0.00	20,000,000,000	20,000,000,00
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.14954				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.13500	103.37024	8.13500	103.34760				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.25926				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.16402				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.93355				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.00485				0.00	0	1,150,000,00
Total INLV07 SPOT										0.00	0	1,150,000,00
Total For INLV07										0.00	0	1,150,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	103.90808				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.62871				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	99.86984				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV11 On 22/03/2027 Spot Bond					0.00000	101.11893				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.06248				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	101.12752				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.27894				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.34870				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.62040				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.31473				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.31991				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.89378				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.59974				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.87287				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.19679				0.00	0	
Total IPF33 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 IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.24377				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.14456				0.00	0	200,000,00
Total IPFG01 SPOT										0.00	0	200,000,00
Total For IPFG01										0.00	0	200,000,00
IV019 On 31/03/2028 Spot Bond			4.90000	194.82793	4.90000	194.76641				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.52535				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.27525				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	105.36111				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.80000	195.88856	4.80000	195.82724				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.24371				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.00812				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.30675				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.30677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.39699				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.75282				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.24722				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.18544				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.90583				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.93703				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.81349				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.26546				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.35002				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC184 On 30/03/2022 Spot Bond					0.00000	101.19224				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.42743	7.40000	101.40719				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.34623				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.01293				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.60584	7.23000	100.58649				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.28981				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	100.00984	7.45000	99.99016				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.82863				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	101.71192	3.91012	101.70124				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.65582				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.15962				0.00	0	
Total IVC204 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 IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.39684				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.87000	6.87000	6.87000	100.98672				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.90812				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.87773				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			6.21000	6.21000	6.21000	100.69962				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				0.00	0	5,000,000,00
Total IVC212 SPOT										0.00	0	5,000,000,00
Total For IVC212										0.00	0	5,000,000,00
IVC213 On 26/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,00
Total IVC213 SPOT										0.00	0	20,000,000,00
Total For IVC213										0.00	0	20,000,000,00
IVZ078 On 03/03/2022 Spot Bond			4.55000	4.55000	4.55000	99.91282				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.55000	4.55000	4.55000	99.82578				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	99.73890				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.47347				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ081 SPOT										0.00	0	100,000,00
Total For IVZ081										0.00	0	100,000,00
IVZ084 On 28/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.21228				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	99.11610				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.65000	4.65000	4.65000	98.85397				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.37478				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.43884				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.07738				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.58217				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.17445				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.59830				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.63795				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP01 On 14/04/2024 Spot Bond					0.00000	100.90747				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01 On 28/07/2024 Spot Bond					0.00000	100.51213				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	101.19410				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	101.19824				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	100.16100				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.16142				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.88500	124.71128	8.88500	124.68133				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.77000	106.11639	6.77000	106.09698				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.75710				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.52470				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.06053				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.58005				0.00	0	
Total LGL10 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 LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.79453				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.90822				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.12390				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.12715				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.01889				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	101.01152				0.00	400,000,000	200,000,00
Total MBF065 SPOT										0.00	400,000,000	200,000,00
Total For MBF065										0.00	400,000,000	200,000,00
MBF06: On 17/11/2023 Spot Bond					0.00000	100.19458				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.03451				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.30421				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.98106				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.73381				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.08653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.41900				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.21061				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	100.01372				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.83507				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.85227				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	100.33254				0.00	0	400,000,0€
Total MBP050 SPOT										0.00	0	400,000,0€
Total For MBP050										0.00	0	400,000,0€
MBP05 On 12/03/2023 Spot Bond					0.00000	101.50325				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.82307				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.13500	8.13500	8.13500	109.88532				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 12/08/2022 Spot Bond			6.28900	102.54987	6.28900	102.53269				0.00	0	1,050,000,0€
Total MMIG05 SPOT										0.00	0	1,050,000,0€
Total For MMIG05										0.00	0	1,050,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.03662				0.00	400,000,000	200,000,000
Total MMIG06 SPOT										0.00	400,000,000	200,000,000
Total For MMIG06										0.00	400,000,000	200,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.08742				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.71359				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.78500	104.00353	8.78500	103.97897			723,884,000,000.00		82,400,000	20,600,000
Total MML02 SPOT									723,884,000,000.00		82,400,000	20,600,000
Total For MML02									723,884,000,000.00		82,400,000	20,600,000
MML03 On 15/03/2028 Spot Bond					0.00000	102.63073				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.03500	97.15408	9.03500	98.36781				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.31623				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.25433				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.44951				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	100.62982				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.87080				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.31105				0.00	0	
Total MTN14 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 MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.30042				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.96096				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	100.36641				0.00	0	100,000,00
Total MTN17 SPOT										0.00	0	100,000,00
Total For MTN17										0.00	0	100,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	98.42050				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	99.90810				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.75420				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.78531				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.51023				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.73000	99.22118	8.73000	99.19776				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.54950				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.32737				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.23067				0.00	100,000,000	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN26 SPOT										0.00	100,000,000	50,000,000
Total For MTN26										0.00	100,000,000	50,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	102.00879				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.11513				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.59989				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.20451				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.81231				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.11093				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.11851				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.11843				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.11652				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.53923				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.15183				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N6F26 On 20/03/2026 Spot Bond					0.00000	101.48128				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.81653				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.00247				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.28743				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.52957				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.75218				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.63500	103.45115	6.63500	103.43250				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.86000	105.05475	6.86000	105.03518				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.66500	103.80755	9.66500	103.78049				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.49377				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.62019				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.42835				0.00	0	
Total NBG03G 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 NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.50399			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.45266			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.42355			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.17351			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.42500	110.64733	6.42500	110.62800			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.44200	105.66802	7.44200	105.64669			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.21000	109.56504	8.21000	109.54083			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.25500	103.21047	6.25500	103.19306			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.32500	113.48140	7.32500	113.45898			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.61000	109.72158	8.61000	109.69604		396,060,000,000.00	46,000,000	23,000,00	
Total NBK21A SPOT								396,060,000,000.00	46,000,000	23,000,00	
Total For NBK21A								396,060,000,000.00	46,000,000	23,000,00	
NBK22 On 19/11/2022 Spot Bond			5.61000	105.93372	5.61000	105.91753			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.33300	113.74823	7.33300	113.72561			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.30500	114.86171	8.30500	114.83589				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			5.88500	5.88500	5.88500	104.77347				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.18391				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	47.73809	100.00000	47.63127				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.94276				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.06000	114.23071	8.06000	114.20578				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.92100	106.26602	5.92100	106.24890				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			7.81000	110.74486	7.81000	110.72144				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			6.45000	106.00880	6.45000	105.99021				0.00	0	100,000,00
Total NBK30A SPOT										0.00	0	100,000,00
Total For NBK30A										0.00	0	100,000,00
NBK31/ On 09/11/2023 Spot Bond			5.98000	108.35105	5.98000	108.33342				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.13108				0.00	0	40,000,00
Total NBK31B SPOT										0.00	0	40,000,00
Total For NBK31B										0.00	0	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK35I On 10/05/2023 Spot Bond					0.00000	101.61508				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.99189				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.46000	10.46000	10.46000	76.74724				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.10857				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.50967				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.69128				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.13510				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.45881				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.93483				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.14264				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.66922				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.63241				0.00	0	
Total NBK53B 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 NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.75643				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.64300				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.40178				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.53174				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.87235				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.18668				0.00	400,000,000	1,240,000,000
Total NBK59 SPOT										0.00	400,000,000	1,240,000,000
Total For NBK59										0.00	400,000,000	1,240,000,000
NBK6 On 24/02/2025 Spot Bond					0.00000	100.36581				0.00	0	190,000,000
Total NBK60 SPOT										0.00	0	190,000,000
Total For NBK60										0.00	0	190,000,000
NBK6 On 24/02/2027 Spot Bond					0.00000	99.16608				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK6 On 15/04/2024 Spot Bond					0.00000	100.61287				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK6 On 15/04/2028 Spot Bond					0.00000	101.13214				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	101.13245				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.63000	106.66403	9.63000	106.63633				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.12275				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.66500	106.21375	9.66500	106.18606				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.13245				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.14782				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.16721				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.31296				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.31296				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.01842				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02: On 15/03/2022 Spot Bond					0.00000	101.68857				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03: On 26/05/2022 Spot Bond					0.00000	100.05597				0.00	0	
Total NGL03 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 NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.90314				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.41733				0.00	400,000,000	200,000,000
Total NGL05 SPOT										0.00	400,000,000	200,000,000
Total For NGL05										0.00	400,000,000	200,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	99.99989				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.90184				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.64178				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.28171				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.06240				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.72590				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.62187				0.00	43,600,000	14,200,000
Total NGLT1B SPOT										0.00	43,600,000	14,200,000
Total For NGLT1B										0.00	43,600,000	14,200,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.81750				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.99866				0.00	43,000,000	14,000,000
Total NGT104 SPOT										0.00	43,000,000	14,000,000
Total For NGT104										0.00	43,000,000	14,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	103.08510				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.15198				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.45498				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.85885				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.54035				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.41098				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.61029				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.16058				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.02033				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.62034				0.00	106,000,000	53,000,000
Total NHM011 SPOT										0.00	106,000,000	53,000,000
Total For NHM011										0.00	106,000,000	53,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	101.63163				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.52712				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	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
NHM01 On 11/05/2025 Spot Bond					0.00000	101.63660				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.73061				0.00	500,000,000	750,000,000
Total NHM018 SPOT										0.00	500,000,000	750,000,000
Total For NHM018										0.00	500,000,000	750,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	100.38544				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.27309				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.02224				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.78000	4.78000	4.78000	225.86237				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	210.12581				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.13500	3.13500	3.13500	154.34419				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.68000	3.68000	3.68000	114.02590				0.00	0	49,900,000
Total NI29 SPOT										0.00	0	49,900,000
Total For NI29										0.00	0	49,900,000
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.58000	4.58000	4.58000	117.80033				0.00	0	174,100,000
Total NI38 SPOT										0.00	0	174,100,000
Total For NI38										0.00	0	174,100,000
NILB11 On 31/01/2025 Spot Bond			3.24000	3.24000	3.24000	153.89102				0.00	0	
Total NILB11 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 NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	205.35398	3.45000	205.29715				0.00	0	120,500,00
Total NILB12 SPOT										0.00	0	120,500,00
Total For NILB12										0.00	0	120,500,00
NILB13 On 31/01/2025 Spot Bond			3.04000	3.04000	3.04000	154.75559				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	214.26884				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.30000	212.62336	3.30000	212.56539				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.69500	116.13846	4.69500	116.10236				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.89969				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.99570				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.73693				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.19661				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.64511				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.71855				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.08900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.09648				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.89651				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.11595				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	135.15254				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.57174				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.11275				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.93070				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	167.22594				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.28684				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	166.98417				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	162.35746				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN05 On 12/03/2024 Spot Bond					0.00000	101.22248				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	139.83233				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.99521				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	91.55197				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.17867				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.28648				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.96292				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	99.71507				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.33549				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.89592				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.15869				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.17115				0.00	0	
Total NN104 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 NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	99.91465				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.21064				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.17115				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.69405				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.92224				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.75779				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.63544				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	97.46958				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	120.18000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	114.71000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	122.33000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	120.70000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	119.99489				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	121.38245				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.86817				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	106.48003				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	121.38245				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	93.45960				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	94.42506				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.29768				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.96226				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.95764				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF05(On 22/03/2022 Spot Bond					0.00000	100.95764				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.95704				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06(On 28/03/2022 Spot Bond					0.00000	100.88359				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06(On 31/10/2022 Spot Bond					0.00000	101.88375				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07(On 26/05/2022 Spot Bond					0.00000	100.01505				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07(On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF07(On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NNF07(On 29/04/2022 Spot Bond					0.00000	100.42570				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07(On 29/07/2022 Spot Bond					0.00000	100.40854				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF07(On 28/04/2022 Spot Bond					0.00000	100.46974				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	128.95564				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	85.43599				0.00	0	
Total NQ1A24 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 NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	100.10983				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.11010				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.10215				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.08434				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	110.07231				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.11771				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2022 Spot Bond					0.00000	100.11286				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.09278				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	112.01939				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.09559				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.86000	107.54188	6.86000	107.52184				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.73000	203.26783	2.73000	203.21555				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA023 On 30/11/2028 Spot Bond			10.16500	113.06329	10.16500	113.03250				51,310,887,000.00	5,047,800	1,048,441,300
Total NRA028 SPOT										51,310,887,000.00	5,047,800	1,048,441,300
Total For NRA028										51,310,887,000.00	5,047,800	1,048,441,300
NRA028 On 30/11/2028 Spot Bond			100.00000	15.40555	100.00000	15.37127				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	101.06381				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.48790				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.19243				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.11369				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.12854				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.98637				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	99.85795				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.29106				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC33 On 28/01/2027 Spot Bond					0.00000	100.44175				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.08403				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.94530				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.22000	104.85623	6.22000	104.83842				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.37500	114.56683	7.37500	114.54391				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.44500	107.38192	6.44500	107.36311				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.34000	114.34150	8.34000	114.31569				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	99.78725				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.88695				0.00	800,000,000	800,000,00
Total OML12 SPOT										0.00	800,000,000	800,000,00
Total For OML12										0.00	800,000,000	800,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.03577				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.10098				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.11105				0.00	0	
Total PEP02 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	Op Interest
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.14637				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.77532				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.01582				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.78894				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			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total PMM58 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For PMM58									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
R186 On 21/12/2026 Spot Bond			7.76000	112.84193	7.88500	112.29311			273,844,589,832,000.00	1,195,083,065,700	1,182,573,045,800	
Total R186 SPOT									3,844,589,832,000.00	195,083,065,700	182,573,045,800	
Total For R186									3,844,589,832,000.00	195,083,065,700	182,573,045,800	
R197 On 07/12/2023 Spot Bond			1.45000	324.97396	1.45000	324.90166			21,067,124,820,000.00	14,529,051,600	37,444,766,800	
Total R197 SPOT									21,067,124,820,000.00	14,529,051,600	37,444,766,800	
Total For R197									21,067,124,820,000.00	14,529,051,600	37,444,766,800	
R202 On 07/12/2033 Spot Bond			3.78000	248.17202	3.78000	248.10115			179,855,802,000,000.00	47,580,900,000	158,961,062,200	
Total R202 SPOT									9,855,802,000,000.00	47,580,900,000	158,961,062,200	
Total For R202									9,855,802,000,000.00	47,580,900,000	158,961,062,200	
R2023 On 28/02/2023 Spot Bond			5.25000	102.43375	5.26000	102.40955			541,201,951,350,000.00	674,514,657,400	702,772,959,200	
Total R2023 SPOT									11,201,951,350,000.00	674,514,657,400	702,772,959,200	
Total For R2023									11,201,951,350,000.00	674,514,657,400	702,772,959,200	
R2030 On 31/01/2030 Spot Bond			9.25000	93.74176	9.43500	92.74762			764,043,193,750,000.00	2,893,410,075,000	2,860,406,064,700	
Total R2030 SPOT									4,043,193,750,000.00	893,410,075,000	360,406,064,700	
Total For R2030									4,043,193,750,000.00	893,410,075,000	360,406,064,700	
R2032 On 31/03/2032 Spot Bond			9.66000	94.49818	9.85500	93.31949			092,051,176,052,000.00	423,607,782,200	1,017,844,378,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R2032 SPOT									12,051,176,052,000.00	423,607,782,200	017,844,378,60
Total For R2032									12,051,176,052,000.00	423,607,782,200	017,844,378,60
R2035 On 28/02/2035 Spot Bond			10.11000	91.22233	10.31000	89.87320			725,682,860,396,000.00	1,060,898,403,600	1,200,988,577,00
Total R2035 SPOT									15,682,860,396,000.00	060,898,403,600	200,988,577,00
Total For R2035									15,682,860,396,000.00	060,898,403,600	200,988,577,00
R2037 On 31/01/2037 Spot Bond			10.31000	87.05265	10.51000	85.69008			385,164,707,054,000.00	425,331,203,400	1,372,647,217,60
Total R2037 SPOT									15,164,707,054,000.00	425,331,203,400	372,647,217,60
Total For R2037									15,164,707,054,000.00	425,331,203,400	372,647,217,60
R2040 On 31/01/2040 Spot Bond			10.41000	89.38392	10.62500	87.80378			325,675,476,148,000.00	799,776,702,800	1,190,403,251,60
Total R2040 SPOT									15,675,476,148,000.00	799,776,702,800	190,403,251,60
Total For R2040									15,675,476,148,000.00	799,776,702,800	190,403,251,60
R2044 On 31/01/2044 Spot Bond			10.48000	85.96171	10.69500	84.35276			579,976,084,432,000.00	627,860,313,400	1,466,846,493,30
Total R2044 SPOT									9,976,084,432,000.00	627,860,313,400	466,846,493,30
Total For R2044									9,976,084,432,000.00	627,860,313,400	466,846,493,30
R2048 On 28/02/2048 Spot Bond			10.40000	85.31828	10.62000	83.61002			199,858,203,040,000.00	2,326,909,442,600	1,912,145,435,00
Total R2048 SPOT									19,858,203,040,000.00	326,909,442,600	312,145,435,00
Total For R2048									19,858,203,040,000.00	326,909,442,600	312,145,435,00
R209 On 31/03/2036 Spot Bond			10.11000	73.95925	10.31000	72.77918			628,991,286,356,000.00	457,862,639,600	934,841,590,00
Total R209 SPOT									18,991,286,356,000.00	457,862,639,600	334,841,590,00
Total For R209									18,991,286,356,000.00	457,862,639,600	334,841,590,00
R210 On 31/03/2028 Spot Bond			2.84000	218.08043	2.80000	218.50587			7,739,284,000,000.00	2,725,100,000	195,577,301,50
Total R210 SPOT									7,739,284,000,000.00	2,725,100,000	195,577,301,50
Total For R210									7,739,284,000,000.00	2,725,100,000	195,577,301,50
R213 On 28/02/2031 Spot Bond			9.52000	85.03397	9.70500	84.02769			965,168,637,736,000.00	626,593,344,300	721,454,962,40
Total R213 SPOT									15,168,637,736,000.00	626,593,344,300	721,454,962,40
Total For R213									15,168,637,736,000.00	626,593,344,300	721,454,962,40
R214 On 28/02/2041 Spot Bond			10.41000	67.93932	10.62500	66.62594			649,327,760,267,000.00	1,022,990,178,700	1,154,594,623,10
Total R214 SPOT									19,327,760,267,000.00	022,990,178,700	154,594,623,10
Total For R214									19,327,760,267,000.00	022,990,178,700	154,594,623,10
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.95544			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.26847			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.28406				0.00	0	100,000,00
Total RDFB14 SPOT										0.00	0	100,000,00
Total For RDFB14										0.00	0	100,000,00
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.06445				0.00	680,000,000	340,000,00
Total RDFB15 SPOT										0.00	680,000,000	340,000,00
Total For RDFB15										0.00	680,000,000	340,000,00
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.75176				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.44668				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.98914				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.01540				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.06243				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.92565				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.11455				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.89753				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.26251				0.00	0	500,000,00
Total RDFB26 SPOT										0.00	0	500,000,00
Total For RDFB26										0.00	0	500,000,00
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.50881				0.00	0	
Total RDFB27 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 RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.30817				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	101.18518				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.27687				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	102.15274				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.33382				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.74967				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	99.85512				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.20418				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.18405				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.70497				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.71497				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.03678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.58565				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.78449				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.39276				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.11665				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMB10€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB10€ SPOT										0.00	0	
Total For RMB10€										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.91000	106.39595	6.91000	106.37610			4,146,000,000,000.00	600,000,000	300,000,000	
Total RW23 SPOT									4,146,000,000,000.00	600,000,000	300,000,000	
Total For RW23									4,146,000,000,000.00	600,000,000	300,000,000	
RW28 On 10/12/2028 Spot Bond			11.96000	94.45943	11.96000	94.42929			0.00	0	0	
Total RW28 SPOT									0.00	0	0	
Total For RW28									0.00	0	0	
RW31 On 30/06/2031 Spot Bond			11.00500	99.95043	11.00500	99.92101			0.00	0	0	
Total RW31 SPOT									0.00	0	0	
Total For RW31									0.00	0	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.44037			0.00	0	0	
Total RWL26 SPOT									0.00	0	0	
Total For RWL26									0.00	0	0	
RWL28 On 30/06/2028 Spot Bond			10.11500	99.74338	10.11500	99.71634			0.00	0	0	
Total RWL28 SPOT									0.00	0	0	
Total For RWL28									0.00	0	0	
SBK23 On 28/05/2022 Spot Bond			5.42000	104.43087	5.42000	104.41556			0.00	0	0	
Total SBK23 SPOT									0.00	0	0	
Total For SBK23									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 Interr
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.40399				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.42369				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.03000	110.03562	8.03000	110.01170			423,984,000,000.00		52,800,000	13,200,00
Total SBS20 SPOT									423,984,000,000.00		52,800,000	13,200,00
Total For SBS20									423,984,000,000.00		52,800,000	13,200,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.70895				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.89500	106.14720	6.89500	106.12733				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.09500	102.54701	8.09500	102.52453				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.39000	107.97963	8.39000	107.95525				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.34500	110.86303	7.34500	110.84094				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.55500	104.73699	7.55500	104.71554				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.31000	103.04737	9.31000	103.02146				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.72500	105.87960	5.72500	105.86309			221,557,500,000.00		38,700,000	12,900,00
Total SBS41 SPOT									221,557,500,000.00		38,700,000	12,900,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For SBS41										221,557,500,000.00	38,700,000	12,900,000
SBS42 On 12/11/2025 Spot Bond			7.83500	112.06164	7.83500	112.03784				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.47000	113.70911	8.47000	113.68306				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.02000	104.68601	6.02000	104.66885				0.00	0	100,000,000
Total SBS46 SPOT										0.00	0	100,000,000
Total For SBS46										0.00	0	100,000,000
SBS47 On 15/02/2023 Spot Bond					0.00000	100.99869				0.00	200,000,000	100,000,000
Total SBS47 SPOT										0.00	200,000,000	100,000,000
Total For SBS47										0.00	200,000,000	100,000,000
SBS51 On 31/01/2024 Spot Bond			6.97500	6.97500	6.97500	105.72292				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.54145				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.03610				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.49576				0.00	200,000,000	910,000,000
Total SBS55 SPOT										0.00	200,000,000	910,000,000
Total For SBS55										0.00	200,000,000	910,000,000
SBS56 On 12/06/2022 Spot Bond			4.74500	103.10779	4.74500	103.09456				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.39082				0.00	0	1,090,000,000
Total SBS57 SPOT										0.00	0	1,090,000,000
Total For SBS57										0.00	0	1,090,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.65660				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.90100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.87000				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.25315				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.44771				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.85798				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.04220				0.00	400,000,000	200,000,000
Total SBS66 SPOT										0.00	400,000,000	200,000,000
Total For SBS66										0.00	400,000,000	200,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	100.81881				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.23673				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.98436				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.31083				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.28937				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.02869				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSI11 On 07/12/2023 Spot Bond			1.85000	322.80136	1.85000	322.72600				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.82000	4.82000	4.82000	225.02354				0.00	0	172,400,00
Total SBSI14 SPOT										0.00	0	172,400,00
Total For SBSI14										0.00	0	172,400,00
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.11068				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.11426				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.88452				0.00	1,670,000,000	1,670,000,00
Total SBT101 SPOT										0.00	1,670,000,000	1,670,000,00
Total For SBT101										0.00	1,670,000,000	1,670,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	103.50301				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	105.14963				0.00	786,000,000	744,000,00
Total SBT103 SPOT										0.00	786,000,000	744,000,00
Total For SBT103										0.00	786,000,000	744,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.27143				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	101.48762				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.98227				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.25048				0.00	0	10,000,00
Total SBT202 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 Intert
Total For SBT202										0.00	0	10,000,00
SBT202 On 03/12/2023 Spot Bond			6.63000	108.66426	6.63000	108.64479				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	100.22077				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.21288				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	107.28108				0.00	0	320,000,00
Total SBT207 SPOT										0.00	0	320,000,00
Total For SBT207										0.00	0	320,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	102.27358				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.14320				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.72721				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.19781				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.20450				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.88000	98.09382	8.88000	98.07027				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.21909				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.27695				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.22667				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.22476				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.23994				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.22104				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.23994				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.23613				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.26265				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.22863				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.24751				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.24559				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.95500	109.61264	6.95500	109.59205				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT04 On 27/06/2022 Spot Bond					0.00000	101.24271				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.01563				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.33849				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.12247				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.41133				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.11207				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.11465				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.02795				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	102.11528				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	101.05047				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.27931				0.00	200,000,000	100,000,000
Total SPG007 SPOT										0.00	200,000,000	100,000,000
Total For SPG007										0.00	200,000,000	100,000,000
SPG00: On 15/10/2022 Spot Bond					0.00000	100.96966				0.00	0	
Total SPG008 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 SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.80025				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.09829				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.39964				0.00	400,000,000	200,000,000
Total SSA07 SPOT										0.00	400,000,000	200,000,000
Total For SSA07										0.00	400,000,000	200,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	100.91509				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.30500	3.30500	3.30500	153.61127				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			7.86000	112.42171	7.86000	112.39790				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.19500	86.79990	9.19500	86.77870				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.81932				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.70362				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.66000	108.48021	6.66000	108.46069				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.73000	115.62740	4.73000	115.59134				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.12887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.49588				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.26531				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			2.48000	2.48000	2.48000	319.33834				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.49035				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.40902				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 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	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.71528				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.18000	3.18000	3.18000	154.14978				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			4.73000	4.73000	4.73000	115.59134				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.05000	4.05000	4.05000	111.33820				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			3.98000	3.98000	3.98000	204.78147				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 28/05/2023 Spot Bond					0.00000	100.01587				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.01557				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.20670				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.17762				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	103.02857				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.71897				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.11703				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.72032				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.01626				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.31832				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.36067				0.00	0	
Total SSN083 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 SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.65500	4.65500	4.65500	228.50798				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.04042				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.59724				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.01449				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.01719				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.36001				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.10000	89.38767	10.10000	89.36335				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.33016				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.13000	98.36417	4.13000	203.10883				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.83500	93.64781	4.83500	224.70993				0.00	0	753,900,00
Total SSN105 SPOT										0.00	0	753,900,00
Total For SSN105										0.00	0	753,900,00
SSN10: On 10/02/2023 Spot Bond					0.00000	100.28491				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	101.19830				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/03/2022 Spot Bond					0.00000	100.97848				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.01245				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 22/03/2022 Spot Bond					0.00000	100.92986				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	100.69244				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	100.59758				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	100.65600				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	100.54745				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 03/11/2022 Spot Bond					0.00000	100.41741				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	100.45960				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14(On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14(On 09/12/2022 Spot Bond					0.00000	101.37933				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN148 On 03/05/2022 Spot Bond					0.00000	100.43622				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN149 On 09/05/2022 Spot Bond					0.00000	100.30769				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN150 On 21/02/2024 Spot Bond					0.00000	100.10467				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	99.88686				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
STF001 On 01/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.35500	105.73128	8.35500	105.70752				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.10252				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.11269				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.11226				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.11748				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.11533				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.17625	7.21000	100.15666				0.00	0	
Total T17A31 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 T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	100.18850	7.72000	100.16754				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.26178				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.28085				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.07847				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.97097				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.31066				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.40333				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.66865				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.95681				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.49445				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.07811				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.70402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.67206				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.13669				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.44030				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.67411				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.80061				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.84355				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	99.86253				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.01348				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.08918				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.09340				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A: On 21/11/2022 Spot Bond					0.00000	100.11712				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.68359				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.07353				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.11685				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.11207				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.12682				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.26609				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.29951				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.13699				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.34516				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.13180				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.72134				0.00	0	
Total TH15D1 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 TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.36287				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.17782				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.23519				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.34376				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.20693	8.49000	100.18392				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.23072				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.11879				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.11336				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.11814				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.14128	5.76000	100.12558				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.12290				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.13070				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.13113				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.12962				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.14000				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.13719				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.17606				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.19436				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.18360				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.12716				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.12394				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.13490				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.12996				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17D On 21/02/2026 Spot Bond					0.00000	100.17433				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.16641				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	100.10253				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.82788				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.36000	101.24616	6.36000	101.22864				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.98000	105.80853	6.98000	105.78848				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.67891				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.77131				0.00	0	1,500,000,00
Total TL27 SPOT										0.00	0	1,500,000,00
Total For TL27										0.00	0	1,500,000,00
TL28 On 24/04/2025 Spot Bond			8.35500	105.78228	8.35500	105.75850				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.05431				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.78370				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.26094				0.00	0	
Total TL31 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 TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.31188				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.96000	109.42861	6.96000	109.40793			205,109,808,000.00		29,469,800	1,484,292,60
Total TN23 SPOT									205,109,808,000.00		29,469,800	1,484,292,60
Total For TN23									205,109,808,000.00		29,469,800	1,484,292,60
TN23/R On 06/11/2023 Spot Bond			100.00000	36.85313	100.00000	36.77067				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.64500	102.79961	8.64500	102.77557			112,013,265,000.00		12,957,000	1,673,735,20
Total TN25 SPOT									112,013,265,000.00		12,957,000	1,673,735,20
Total For TN25									112,013,265,000.00		12,957,000	1,673,735,20
TN25/R On 19/08/2025 Spot Bond			100.00000	15.16590	100.00000	15.13196				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.78500	98.83116	9.78500	98.80508			111,398,311,000.00		11,384,600	18,604,876,60
Total TN27 SPOT									111,398,311,000.00		11,384,600	18,604,876,60
Total For TN27									111,398,311,000.00		11,384,600	18,604,876,60
TN27/R On 14/11/2027 Spot Bond			100.00000	12.23035	100.00000	12.20299				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.36500	100.10261	10.36500	100.09919				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.03500	101.20619	11.03500	101.17632				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.47470	8.00000	119.44896				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.51700	99.60753	11.51700	99.60377				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.82500	96.20859	11.82500	96.17822				0.00	0	720,000,00

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 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	104.22939	10.75000	104.19940				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.35970				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.38779				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.06500	102.64673	5.06500	101.76336				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.03155				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.31639				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.04305				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.38153				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	100.99593	7.61000	101.46749				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.88998				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	101.15817				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.71576				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.37000	104.47445	6.37000	104.45636				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.22752				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.29402				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.82286				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.66398				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.69958				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.66000	108.51885	6.66000	108.49931				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.66398				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.69958				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.29918	8.62000	103.27523				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.73227				0.00	0	
Total TRA4B1 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 TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.45492				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.18064				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.44678				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.50018				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.93577				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	99.86436				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	99.79313				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	99.05772				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	97.21861				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	94.42138				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	94.19702				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.06109				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 TU1A11 SPOT										0.00	200,000,000	100,000,000
Total For TU1A11										0.00	200,000,000	100,000,000
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.62925				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.31376				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	101.00501				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.91704				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.60301				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.51859				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.43417				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.36691				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.32888				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.14089				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TWC40 On 27/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			055,000,000,000,000.00	10,550,000,000	48,050,000,000
Total TWC402 SPOT									5,000,000,000,000.00	10,550,000,000	48,050,000,000
Total For TWC402									5,000,000,000,000.00	10,550,000,000	48,050,000,000
UG26 On 09/03/2026 Spot Bond			10.18500	103.42314	10.18500	103.39476			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.21154			0.00	200,000,000	100,000,000
Total UU1A01 SPOT									0.00	200,000,000	100,000,000
Total For UU1A01									0.00	200,000,000	100,000,000
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.23615			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.23090			0.00	0	
Total UU1A04 SPOT									0.00	0	
Total For UU1A04									0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.25723			0.00	0	
Total UU1A05 SPOT									0.00	0	
Total For UU1A05									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.24751			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.27303			0.00	0	
Total UU1B02 SPOT									0.00	0	
Total For UU1B02									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.29666			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.32400			0.00	0	
Total UU1C02 SPOT									0.00	0	
Total For UU1C02									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.74459			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.95313			0.00	0	
Total VKE11 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 VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.05754			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.23981			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.28224			0.00	0	100,000,00
Total VKE16 SPOT									0.00	0	100,000,00
Total For VKE16									0.00	0	100,000,00
VKE17 On 27/08/2022 Spot Bond					0.00000	100.06035			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.01565			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.15688			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.25e+017	731,222,890,500	568,843,097,65
Total for SPOT :									1.25e+017	731,222,890,500	568,843,097,65
Total Futures									1.248766600e+017	731,222,897,151	568,844,189,52
Total Options									0.000000000	0	141,81
Grand Total:									1.25e+017	731,222,897,151	568,844,331,34