



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/03/2022

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			11.82415	74.47872	11.53383	75.94258			0.00	0	8
ES33 On 04/08/2022 Bond Future			12.05813	75.50585	11.75516	76.99047			0.00	0	26
ES33 On 03/11/2022 Bond Future			12.28613	72.82256	11.97013	74.32921			0.00	0	
ES33 On 02/02/2023 Bond Future			12.51270	73.99191	12.18271	75.52305			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/05/2022 Bond Future			12.23748	72.65080	11.95685	74.27541			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			12.45148	73.65425	12.15875	75.30192			0.00	0	3,57
ES42 On 03/11/2022 Bond Future			12.66100	70.46691	12.35561	72.13894			0.00	0	
ES42 On 02/02/2023 Bond Future			12.86145	71.60126	12.54309	73.30050			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			160.01072	160.01072	159.63605	159.63605			0.00	0	5,57
I2025 On 04/08/2022 Bond Future			160.59731	160.59731	160.21925	160.21925			0.00	0	1,11
I2025 On 03/11/2022 Bond Future			162.93301	162.93301	162.55033	162.55033			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			163.88197	163.88197	163.49526	163.49526			0.00	0	
Total I2025 Future												0.00	0	6,70
Total For I2025												0.00	0	6,70
I2029	On	05/05/2022	Bond Future			118.44015	118.44015	117.88409	117.88409			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			120.07372	120.07372	119.51094	119.51094			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			120.58863	120.58863	120.01886	120.01886			0.00	0	
I2029	On	02/02/2023	Bond Future			122.51981	122.51981	121.94160	121.94160			0.00	0	
Total I2029 Future												0.00	0	4,58
Total For I2029												0.00	0	4,58
I2033	On	05/05/2022	Bond Future			113.66598	113.66598	112.66572	112.66572			0.00	0	2,74
I2033	On	04/08/2022	Bond Future			115.23351	115.23351	114.22037	114.22037			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			115.59642	115.59642	114.56964	114.56964			0.00	0	
I2033	On	02/02/2023	Bond Future			117.44737	117.44737	116.40483	116.40483			0.00	0	
Total I2033 Future												0.00	0	7,70
Total For I2033												0.00	0	7,70
I2038	On	05/05/2022	Bond Future			130.52032	130.52032	129.83251	129.83251			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			130.49781	130.49781	129.80198	129.80198			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			132.39619	132.39619	131.69098	131.69098			0.00	0	
I2038	On	02/02/2023	Bond Future			132.64916	132.64916	131.93486	131.93486			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			118.30876	118.30876	117.68834	117.68834			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			119.94077	119.94077	119.31250	119.31250			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			119.75065	119.75065	119.11490	119.11490			0.00	0	
I2046	On	02/02/2023	Bond Future			121.66932	121.66932	121.02406	121.02406			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			122.59025	122.59025	122.34065	122.34065			0.00	0	8,60
I2050	On	04/08/2022	Bond Future			122.25622	122.25622	122.00472	122.00472			0.00	0	1,14
I2050	On	03/11/2022	Bond Future			124.03449	124.03449	123.78009	123.78009			0.00	0	
I2050	On	02/02/2023	Bond Future			123.94544	123.94544	123.68889	123.68889			0.00	0	
Total I2050 Future												0.00	0	9,81
Total For I2050												0.00	0	9,81
R186	On	05/05/2022	Bond Future			8.65328	110.92488	8.28921	112.35718		5.24	14,531,159.28	131	72,70
R186	On	04/08/2022	Bond Future			8.88768	107.13991	8.49643	108.59249		5.40	0.00	0	
R186	On	03/11/2022	Bond Future			9.11153	108.67508	8.69052	110.14906		5.21	0.00	0	
R186	On	02/02/2023	Bond Future			9.32584	105.10240	8.87082	106.60032		5.25	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												14,531,159.28	131	72,74
R186	On	05/05/2022	Bond Future	6.73	Call			2.47000	0.00247	0,190	4.98	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			6,414.86000	6.41486	7,844,880	4.98	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			37.81000	0.03781	5,510	4.97	0.00	0	43
R186	On	05/05/2022	Bond Future	7.28	Put			4,135.53000	4.13553	5,535,530	4.97	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			89.95000	0.08995	16,910	5.03	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			970.59000	0.97059	1,811,650	5.37	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			880.72000	0.88072	1,676,280	5.40	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			360.64000	0.36064	105,390	5.20	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			1,999.30000	1.99930	3,176,350	5.20	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			712.45000	0.71245	262,020	5.30	0.00	0	43
R186	On	05/05/2022	Bond Future	8.14	Put			1,306.39000	1.30639	2,288,260	5.30	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,013.39000	1.01339	422,150	5.37	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			129.13000	0.12913	330,710	5.94	0.00	0	43
R186	On	05/05/2022	Bond Future	8.31	Call			1,034.54000	1.03454	434,220	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			952.10000	0.95210	1,784,080	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,055.93000	1.05593	446,510	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			933.87000	0.93387	1,756,750	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,121.54000	1.12154	484,800	5.40	0.00	0	43
R186	On	05/05/2022	Bond Future	7.48	Put			3,360.43000	3.36043	4,719,690	5.03	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,860.08000	1.86008	968,190	5.59	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			479.60000	0.47960	1,020,010	5.59	0.00	0	4,03
R186	On	05/05/2022	Bond Future	8.94	Call			2,781.88000	2.78188	1,674,880	5.79	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			238.24000	0.23824	563,540	5.79	0.00	0	43
R186	On	05/05/2022	Bond Future	9.18	Call			3,591.91000	3.59191	2,361,190	5.94	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			917.41000	0.91741	477,870	5.35	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,300.54000	2.30054	3,313,580	5.35	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,997.67000	4.99767	3,792,420	6.39	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			323.31000	0.32331	570,640	6.39	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			65.62000	0.06562	20,030	4.87	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,016.76000	6.01676	7,423,750	4.87	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			690.50000	0.69050	338,120	5.27	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,722.88000	2.72288	3,823,080	5.27	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			932.15000	0.93215	487,270	5.35	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,277.24000	2.27724	3,284,940	5.35	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			946.77000	0.94677	496,580	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,253.83000	2.25383	3,256,220	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,161.38000	2.16138	3,032,110	5.23	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,645.46000	1.64546	1,037,780	5.23	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	03/11/2022	Bond Future	8.55	Put		2,143.20000	2.14320	3,009,500	5.23	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,610.50000	1.61050	1,011,720	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,179.32000	2.17932	3,054,520	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,628.11000	1.62811	1,024,860	5.23	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		1,340.46000	1.34046	847,440	5.18	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		3,156.17000	3.15617	4,161,070	5.18	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		1,354.57000	1.35457	857,860	5.18	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		3,136.35000	3.13635	4,137,560	5.18	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		1,326.82000	1.32682	837,440	5.17	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		3,176.47000	3.17647	4,185,010	5.17	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											14,531,159.28	131	97,46
R197	On	05/05/2022	Bond Future			329.25810	329.25810	328.73867	328.73867		0.00	0	74
R197	On	04/08/2022	Bond Future			325.38376	325.38376	324.86127	324.86127		0.00	0	
R197	On	03/11/2022	Bond Future			330.11757	330.11757	329.58928	329.58928		0.00	0	
R197	On	02/02/2023	Bond Future			326.78304	326.78304	326.25325	326.25325		0.00	0	
Total R197 Future											0.00	0	74
Total For R197											0.00	0	74
R202	On	05/05/2022	Bond Future			250.54280	250.54280	249.32396	249.32396		0.00	0	6,35
R202	On	04/08/2022	Bond Future			249.52821	249.52821	248.29531	248.29531		0.00	0	9
R202	On	03/11/2022	Bond Future			253.15757	253.15757	251.90810	251.90810		0.00	0	
R202	On	02/02/2023	Bond Future			252.63139	252.63139	251.36609	251.36609		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			5.64928	103.11735	5.52989	103.21184	0.91	0.00	0	14,71
R2023	On	04/08/2022	Bond Future			5.78606	104.48870	5.60791	104.58623	0.65	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			5.63108	102.11064	5.31260	102.20883	0.35	0.00	0	
Total R2023 Future											0.00	0	17,13
R2023	On	05/05/2022	Bond Future	6.29	Call		618.10000	0.61810	531,650	1.06	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		18.95000	0.01895	26,990	1.06	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		625.38000	0.62538	538,700	1.06	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		18.38000	0.01838	26,190	1.06	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		632.67000	0.63267	545,760	1.06	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		17.83000	0.01783	25,410	1.06	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		335.24000	0.33524	269,320	0.71	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		93.55000	0.09355	125,160	0.71	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		327.24000	0.32724	262,100	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		96.46000	0.09646	128,850	0.70	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2023	On	04/08/2022	Bond Future	6.04	Call			331.23000	0.33123	265,700	0.71	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			94.99000	0.09499	126,990	0.71	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			38.88000	0.03888	61,970	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			332.87000	0.33287	257,500	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			38.27000	0.03827	61,090	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			327.73000	0.32773	252,860	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			39.26000	0.03926	62,580	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			330.41000	0.33041	255,310	0.42	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,13
R2030	On	05/05/2022	Bond Future			10.07437	91.20793	9.79289	92.60238		8.66	37,577,667.16	412	72,98
R2030	On	04/08/2022	Bond Future			10.29726	88.43747	10.00139	89.85159		8.70	0.00	0	25,26
R2030	On	03/11/2022	Bond Future			10.49928	89.70536	10.18896	91.14020		8.38	0.00	0	
R2030	On	02/02/2023	Bond Future			10.69713	87.11899	10.37080	88.57702		8.44	0.00	0	
Total R2030 Future												37,577,667.16	412	98,24
R2030	On	05/05/2022	Bond Future	7.73	Call			0.31000	0.00031	0,030	8.14	0.00	0	26
R2030	On	05/05/2022	Bond Future	7.73	Put			11,115.90000	11.11590	12,510,070	8.14	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			3.00000	0.00300	0,430	8.02	0.00	0	1,86
R2030	On	05/05/2022	Bond Future	8.14	Put			8,777.26000	8.77726	10,169,140	8.02	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			14.85000	0.01485	2,800	7.93	0.00	0	1,01
R2030	On	05/05/2022	Bond Future	8.81	Put			5,167.64000	5.16764	6,507,290	8.14	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			103.85000	0.10385	29,870	8.19	0.00	0	1,86
R2030	On	05/05/2022	Bond Future	8.89	Put			4,768.80000	4.76880	6,089,270	8.19	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			267.50000	0.26750	96,240	8.40	0.00	0	7,56
R2030	On	05/05/2022	Bond Future	9.15	Put			3,558.36000	3.55836	4,781,550	8.40	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			2,738.70000	2.73870	3,848,610	8.56	0.00	0	1,01
R2030	On	05/05/2022	Bond Future	9.60	Call			906.98000	0.90698	441,080	8.74	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,878.69000	1.87869	2,807,240	8.74	0.00	0	5,06
R2030	On	05/05/2022	Bond Future	9.65	Call			1,012.26000	1.01226	506,250	8.77	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,730.81000	1.73081	2,619,250	8.77	0.00	0	5,06
R2030	On	05/05/2022	Bond Future	8.81	Call			74.76000	0.07476	19,960	8.14	0.00	0	26
R2030	On	05/05/2022	Bond Future	9.95	Put			1,020.01000	1.02001	1,660,560	9.07	0.00	0	1,01
R2030	On	05/05/2022	Bond Future	10.19	Call			2,602.55000	2.60255	1,667,840	9.37	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			643.23000	0.64323	1,102,970	9.37	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			2,638.54000	2.63854	1,696,970	9.39	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			630.59000	0.63059	1,083,470	9.39	0.00	0	26
R2030	On	05/05/2022	Bond Future	9.35	Call			487.71000	0.48771	203,170	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			6,953.89000	6.95389	8,336,290	7.93	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			2,674.72000	2.67472	1,726,360	9.40	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
R2030 On 05/05/2022 Bond Future	10.21	Put			618.17000	0.61817	1,064,260	9.40		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			6,070.98000	6.07098	4,771,830	10.36		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			97.15000	0.09715	192,450	10.36		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			1,801.74000	1.80174	1,047,840	9.07		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			1,081.91000	1.08191	660,490	8.57		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			3,345.25000	3.34525	4,337,950	8.57		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			1,099.07000	1.09907	672,630	8.58		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			3,312.59000	3.31259	4,300,270	8.58		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			80.98000	0.08098	34,570	8.18		0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			8,796.57000	8.79657	10,164,280	8.18		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			1,116.41000	1.11641	684,930	8.59		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			3,280.14000	3.28014	4,262,780	8.59		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			5,127.05000	5.12705	4,038,600	9.93		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			692.49000	0.69249	1,018,160	9.93		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Call			438.90000	0.43890	232,720	8.25		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			5,185.99000	5.18599	6,393,930	8.25		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,774.82000	2.77482	3,569,500	8.43		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			2,286.86000	2.28686	1,642,380	8.43		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,750.69000	2.75069	3,541,050	8.43		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			2,310.19000	2.31019	1,661,390	8.44		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,727.01000	2.72701	3,513,050	8.44		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			2,263.95000	2.26395	1,623,790	8.43		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			1,449.85000	1.44985	1,008,720	8.09		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			4,734.35000	4.73435	5,751,250	8.09		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.80	Call			1,689.63000	1.68963	1,197,120	8.18		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			4,315.17000	4.31517	5,280,690	8.18		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			494.58000	0.49458	306,310	7.80		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			7,911.54000	7.91154	9,181,300	7.80		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			2,048.85000	2.04885	1,485,270	8.29		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			3,789.62000	3.78962	4,684,070	8.29		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			2,068.84000	2.06884	1,501,500	8.30		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			3,763.35000	3.76335	4,654,040	8.30		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			821.12000	0.82112	534,740	7.84		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			6,313.53000	6.31353	7,485,180	7.84		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			2,088.95000	2.08895	1,517,840	8.31		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			3,737.22000	3.73722	4,624,140	8.31		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			1,950.49000	1.95049	1,405,720	8.26		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			3,923.04000	3.92304	4,836,300	8.26		0.00	0	10
Total R2030 Option										0.00	0	29,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total For R2030										37,577,667.16	412	127,67
R2032 On 05/05/2022 Bond Future			10.46687	87.42519	10.20169	88.90366		9.98		10,141,322.04	116	140,62
R2032 On 04/08/2022 Bond Future			10.66819	88.60986	10.39123	90.10908		9.59		0.00	0	14
R2032 On 03/11/2022 Bond Future			10.86087	85.72843	10.57170	87.24964		9.68		0.00	0	
R2032 On 02/02/2023 Bond Future			11.04539	87.08585	10.74324	88.63158		9.32		0.00	0	
Total R2032 Future										10,141,322.04	116	140,76
R2032 On 05/05/2022 Bond Future	9.58	Call			282.22000	0.28222	102,570	9.44		0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			3,882.83000	3.88283	5,181,650	9.44		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			1,427.71000	1.42771	778,520	10.17		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			1,550.13000	1.55013	2,379,410	10.17		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			1,763.96000	1.76396	1,015,180	10.31		0.00	0	98
R2032 On 05/05/2022 Bond Future	10.98	Put			317.29000	0.31729	566,450	11.45		0.00	0	98
R2032 On 05/05/2022 Bond Future	11.02	Call			4,747.25000	4.74725	3,499,990	11.50		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			290.27000	0.29027	521,480	11.50		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			4,793.10000	4.79310	3,541,410	11.51		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			283.55000	0.28355	510,330	11.51		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			1,267.88000	1.26788	1,997,570	10.31		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			4,839.10000	4.83910	3,583,080	11.52		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			277.03000	0.27703	499,480	11.52		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			5,491.58000	5.49158	4,181,350	11.67		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			198.78000	0.19878	367,020	11.67		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			4,563.54000	4.56354	3,334,230	11.45		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			123.22000	0.12322	54,310	8.52		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			8,389.67000	8.38967	9,819,980	8.52		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			770.11000	0.77011	444,410	9.06		0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			4,551.11000	4.55111	5,724,630	9.06		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			1,746.17000	1.74617	1,149,150	9.55		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			2,801.76000	2.80176	3,703,960	9.55		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			1,771.33000	1.77133	1,168,370	9.56		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			2,771.30000	2.77130	3,667,560	9.56		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			1,796.69000	1.79669	1,187,780	9.56		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			2,741.09000	2.74109	3,631,400	9.56		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			6,837.26000	6.83726	5,591,510	11.31		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			540.27000	0.54027	793,740	11.31		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			8,096.11000	8.09611	6,782,050	11.70		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			379.87000	0.37987	565,030	11.70		0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Put			7,548.28000	7.54828	8,875,250	8.86		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			520.97000	0.52097	310,430	8.91		0.00	0	48
R2032 On 03/11/2022 Bond Future	9.36	Put			7,302.66000	7.30266	8,613,330	8.91		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	Open Interest
R2032	On	03/11/2022	Bond Future	10.11	Call		1,690.66000	1.69066	1,170,780	9.58	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		4,195.34000	4.19534	5,196,670	9.58	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.16	Put		4,026.34000	4.02634	5,004,470	9.62	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.49	Call		2,600.11000	2.60011	1,901,680	9.86	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		3,036.45000	3.03645	3,859,230	9.86	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.56	Call		2,795.76000	2.79576	2,064,400	9.93	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		2,858.07000	2.85807	3,647,920	9.93	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Call		471.92000	0.47192	277,680	8.86	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call		3,087.98000	3.08798	2,310,310	10.04	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		2,619.65000	2.61965	3,363,190	10.04	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		1,797.50000	1.79750	1,254,420	9.62	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call		2,346.49000	2.34649	1,731,850	9.26	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		4,148.33000	4.14833	5,079,420	9.26	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call		592.30000	0.59230	375,800	8.58	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Put		8,457.19000	8.45719	9,786,420	8.58	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call		1,828.50000	1.82850	1,312,150	9.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put		4,920.00000	4.92000	5,949,380	9.10	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.50	Call		2,583.17000	2.58317	1,927,310	9.32	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		3,854.93000	3.85493	4,744,800	9.32	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.38	Call		2,300.57000	2.30057	1,694,180	9.24	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		4,208.93000	4.20893	5,148,270	9.24	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call		2,323.63000	2.32363	1,713,110	9.25	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put		4,178.71000	4.17871	5,113,920	9.25	0.00	0	
Total R2032 Option											0.00	0	9,95
Total For R2032											10,141,322.04	116	150,75
R2035	On	05/05/2022	Bond Future			10.87245	88.04746	10.57672	89.89413	11.30	241,866,372.62	2,747	73,78
R2035	On	04/08/2022	Bond Future			11.07270	89.19949	10.76435	91.07216	10.86	0.00	0	48,48
R2035	On	03/11/2022	Bond Future			11.25444	86.01393	10.93366	87.91368	11.03	0.00	0	
R2035	On	02/02/2023	Bond Future			11.42894	87.41396	11.09487	89.34398	10.58	0.00	0	
Total R2035 Future											241,866,372.62	2,747	122,28
R2035	On	05/05/2022	Bond Future	10.72	Call		2,191.81000	2.19181	1,214,800	11.58	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put		1,290.13000	1.29013	2,159,790	11.58	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		2,588.57000	2.58857	1,504,550	11.74	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		1,065.36000	1.06536	1,828,010	11.74	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		6,525.93000	6.52593	4,872,880	13.18	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		13.53000	0.01353	31,210	14.25	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		194.82000	0.19482	388,440	13.18	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		6,578.31000	6.57831	4,921,390	13.19	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		190.27000	0.19027	380,020	13.19	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035 On 05/05/2022 Bond Future	11.65	Call			6.630.68000	6.63068	4,969,930	13.21		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			185.77000	0.18577	371,690	13.21		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			11,815.23000	11.81523	9,986,240	14.25		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			1,915.97000	1.91597	1,204,320	10.89		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			3,378.65000	3.37865	4,539,670	10.89		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			2,506.46000	2.50646	1,650,370	11.09		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			2,718.69000	2.71869	3,735,270	11.09		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Call			225.76000	0.22576	97,450	9.56		0.00	0	40
R2035 On 04/08/2022 Bond Future	9.53	Put			8,336.30000	8.33630	10,080,660	9.56		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			529.77000	0.52977	265,870	10.03		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			6,506.49000	6.50649	8,115,260	10.03		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Call			8,672.64000	8.67264	7,074,510	13.34		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			531.50000	0.53150	806,040	13.34		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			2,230.26000	2.23026	1,439,140	11.00		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			3,002.07000	3.00207	4,083,620	11.00		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			2,474.94000	2.47494	1,626,050	11.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			2,749.10000	2.74910	3,772,880	11.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			2,538.17000	2.53817	1,674,890	11.10		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			2,688.54000	2.68854	3,697,930	11.10		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			3,962.14000	3.96214	2,832,180	11.68		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,747.82000	1.74782	2,490,530	11.68		0.00	0	10
R2035 On 03/11/2022 Bond Future	10.57	Put			4,396.26000	4.39626	5,595,290	10.88		0.00	0	50
R2035 On 03/11/2022 Bond Future	10.99	Call			3,385.11000	3.38511	2,439,180	11.23		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			3,047.07000	3.04707	4,000,890	11.23		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.14	Put			2,669.72000	2.66972	3,538,780	11.41		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			3,933.99000	3.93399	2,897,780	11.42		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			2,646.16000	2.64616	3,509,700	11.42		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			694.46000	0.69446	398,990	10.04		0.00	0	50
R2035 On 03/11/2022 Bond Future	9.82	Put			7,781.05000	7.78105	9,385,330	10.04		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			2,168.21000	2.16821	1,467,490	10.88		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			3,863.39000	3.86339	2,838,240	11.40		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,693.47000	2.69347	3,568,070	11.40		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			3,898.62000	3.89862	2,867,930	11.41		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			2,423.92000	2.42392	1,709,400	10.33		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			5,032.32000	5.03232	6,247,820	10.33		0.00	0	50
R2035 On 02/02/2023 Bond Future	10.86	Call			2,949.97000	2.94997	2,132,140	10.48		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,344.97000	4.34497	5,457,160	10.48		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			3,005.34000	3.00534	2,177,200	10.49		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			4,280.30000	4.28030	5,382,180	10.49		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			3,527.73000	3.52773	2,607,380	10.62		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 Intere
R2035 On 02/02/2023 Bond Future	11.06	Put			3,732.82000	3.73282	4,742,490	10.62		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Call			833.38000	0.83338	515,920	9.73		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			8,873.45000	8.87345	10,486,010	9.73		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			2,977.59000	2.97759	2,154,600	10.49		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			4,312.54000	4.31254	5,419,570	10.49		0.00	0	
Total R2035 Option										0.00	0	4,95
Total For R2035										241,866,372.62	2,747	127,27
R2037 On 05/05/2022 Bond Future			11.04373	83.99288	10.75324	85.82399		12.04		0.00	0	84,98
R2037 On 04/08/2022 Bond Future			11.23688	80.87433	10.93437	82.73095		12.17		0.00	0	52,42
R2037 On 03/11/2022 Bond Future			11.41028	82.03427	11.09610	83.91793		11.79		0.00	0	
R2037 On 02/02/2023 Bond Future			11.57962	79.07693	11.25285	80.99078		11.92		0.00	0	
Total R2037 Future										0.00	0	137,40
R2037 On 05/05/2022 Bond Future	11.82	Call			6,633.31000	6.63331	4,988,400	13.97		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			192.34000	0.19234	378,540	13.97		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Call			6,685.63000	6.68563	5,036,990	13.99		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Put			187.84000	0.18784	370,310	13.99		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Call			6,737.98000	6.73798	5,085,670	14.00		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Put			183.43000	0.18343	362,230	14.00		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			2,502.42000	2.50242	1,655,430	12.33		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			2,780.04000	2.78004	3,789,670	12.33		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			2,534.40000	2.53440	1,680,250	12.34		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			2,749.33000	2.74933	3,751,800	12.34		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			3,636.53000	3.63653	2,568,120	12.80		0.00	0	1,02
R2037 On 04/08/2022 Bond Future	11.21	Put			1,942.37000	1.94237	2,730,580	12.80		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			4,487.13000	4.48713	3,288,840	13.18		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			1,536.59000	1.53659	2,194,920	13.18		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Call			652.32000	0.65232	341,960	11.26		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			6,111.49000	6.11149	7,657,750	11.26		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			6,839.76000	6.83976	5,384,640	14.15		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			844.94000	0.84494	1,246,440	14.15		0.00	0	1,02
R2037 On 04/08/2022 Bond Future	10.91	Call			2,566.38000	2.56638	1,705,080	12.36		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			2,718.69000	2.71869	3,714,010	12.36		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			2,656.19000	2.65619	3,503,960	12.11		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			3,933.58000	3.93358	2,908,630	12.08		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,703.72000	2.70372	3,562,430	12.08		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			3,969.33000	3.96933	2,938,900	12.10		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			2,679.86000	2.67986	3,533,090	12.10		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			4,005.20000	4.00520	2,969,310	12.11		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			3,148.52000	3.14852	2,310,530	11.96		0.00	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			4,371.13000	4.37113	5,446,990	11.96		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			3,091.99000	3.09199	2,264,090	11.94		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			4,436.61000	4.43661	5,522,560	11.94		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			3,120.19000	3.12019	2,287,240	11.95		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			4,403.77000	4.40377	5,484,670	11.95		0.00	0	
Total R2037 Option										0.00	0	2,25
Total For R2037										0.00	0	139,65
R2040 On 05/05/2022 Bond Future			11.16508	85.86567	10.87453	87.83196		12.66		46,195,730.46	538	62,00
R2040 On 04/08/2022 Bond Future			11.35305	82.52214	11.05051	84.51579		12.83		0.00	0	40,50
R2040 On 03/11/2022 Bond Future			11.52155	83.70583	11.20743	85.72845		12.43		0.00	0	
R2040 On 02/02/2023 Bond Future			11.68614	80.52473	11.35954	82.57980		12.60		0.00	0	
Total R2040 Future										46,195,730.46	538	102,50
R2040 On 05/05/2022 Bond Future	9.82	Call			50.68000	0.05068	10,310	11.05		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Put			7,829.44000	7.82944	9,755,360	11.05		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			940.83000	0.94083	411,690	12.41		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			3,080.67000	3.08067	4,517,820	12.41		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			6,874.98000	6.87498	5,132,630	14.83		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			12.54000	0.01254	28,370	15.99		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.90	Put			242.47000	0.24247	466,410	14.83		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			6,930.14000	6.93014	5,183,490	14.84		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			237.02000	0.23702	456,660	14.84		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			6,985.28000	6.98528	5,234,380	14.85		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			231.63000	0.23163	447,020	14.85		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			13,099.47000	13.09947	11,149,010	15.99		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			2,741.69000	2.74169	1,814,170	12.87		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			2,879.58000	2.87958	3,945,710	12.87		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			8,148.18000	8.14818	6,513,180	15.00		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			720.51000	0.72051	1,079,160	15.00		0.00	0	40
R2040 On 04/08/2022 Bond Future	9.70	Call			185.66000	0.18566	78,690	11.29		0.00	0	40
R2040 On 04/08/2022 Bond Future	9.70	Put			10,071.46000	10.07146	11,958,140	11.29		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			1,718.11000	1.71811	1,048,420	12.45		0.00	0	40
R2040 On 04/08/2022 Bond Future	10.70	Put			4,123.97000	4.12397	5,447,930	12.45		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			2,776.43000	2.77643	1,841,160	12.88		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			2,847.04000	2.84704	3,905,420	12.88		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			2,811.39000	2.81139	1,868,380	12.89		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			2,814.81000	2.81481	3,865,450	12.89		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,984.86000	2.98486	3,910,840	12.88		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			4,271.96000	4.27196	3,169,500	12.90		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,958.70000	2.95870	3,878,860	12.90		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
R2040	On	03/11/2022	Bond Future	11.39	Call		4,196.01000	4.19601	3,105,220	12.87	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,010.96000	3.01096	3,942,790	12.87	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		4,234.05000	4.23405	3,137,410	12.88	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		3,215.56000	3.21556	2,340,800	12.48	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,841.69000	4.84169	6,022,000	12.48	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		3,245.70000	3.24570	2,365,440	12.49	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,805.71000	4.80571	5,980,520	12.49	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		3,185.86000	3.18586	2,316,580	12.47	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,878.20000	4.87820	6,063,990	12.47	0.00	0	
Total R2040 Option											0.00	0	4,98
Total For R2040											46,195,730.46	538	107,51
R2044	On	05/05/2022	Bond Future			11.20400	82.51107	10.92364	84.43922	13.38	124,674,226.77	1,511	51,11
R2044	On	04/08/2022	Bond Future			11.38301	79.24729	11.09115	81.20225	13.57	0.00	0	21,68
R2044	On	03/11/2022	Bond Future			11.54316	80.38404	11.24023	82.36743	13.15	0.00	0	
R2044	On	02/02/2023	Bond Future			11.69933	77.27560	11.38452	79.29076	13.34	0.00	0	
Total R2044 Future											124,674,226.77	1,511	72,83
R2044	On	05/05/2022	Bond Future	11.91	Call		6,737.44000	6.73744	5,045,280	15.69	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		276.15000	0.27615	512,140	15.69	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,792.47000	6.79247	5,095,910	15.71	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		270.10000	0.27010	501,690	15.71	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,847.47000	6.84747	5,146,550	15.72	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		264.11000	0.26411	491,340	15.72	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,901.32000	2.90132	1,962,190	13.70	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,840.86000	2.84086	3,856,690	13.70	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,830.19000	2.83019	1,906,200	13.67	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,906.47000	2.90647	3,937,440	13.67	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,865.55000	2.86555	1,933,990	13.69	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,873.41000	2.87341	3,896,810	13.69	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,131.64000	3.13164	4,051,910	13.63	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,226.09000	4.22609	3,157,220	13.64	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,104.33000	3.10433	4,018,850	13.64	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		4,149.88000	4.14988	3,092,530	13.61	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,158.91000	3.15891	4,084,950	13.61	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,188.05000	4.18805	3,124,930	13.63	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		3,320.79000	3.32079	2,448,620	13.25	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,879.63000	4.87963	6,022,620	13.25	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		3,351.55000	3.35155	2,473,980	13.26	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,842.88000	4.84288	5,980,470	13.26	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		3,290.16000	3.29016	2,423,400	13.24	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
R2044 On 02/02/2023 Bond Future	11.14	Put			4,916.60000	4.91660	6,065,000	13.24		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										124,674,226.77	1,511	72,83
R2048 On 05/05/2022 Bond Future			11.13269	81.56434	10.84715	83.59311		13.88		0.00	0	190,76
R2048 On 04/08/2022 Bond Future			11.30381	82.63082	11.00657	84.68782		13.37		0.00	0	6,0
R2048 On 03/11/2022 Bond Future			11.45805	79.41351	11.14946	81.50031		13.65		0.00	0	
R2048 On 02/02/2023 Bond Future			11.60542	80.70702	11.28487	82.82719		13.12		0.00	0	
Total R2048 Future										0.00	0	196,77
R2048 On 05/05/2022 Bond Future	11.79	Call			6,678.90000	6.67890	4,916,770	16.09		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			300.79000	0.30079	567,430	16.09		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			6,735.15000	6.73515	4,968,050	16.11		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			294.13000	0.29413	555,800	16.11		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			6,791.46000	6.79146	5,019,460	16.12		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			287.61000	0.28761	544,380	16.12		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			198.37000	0.19837	85,000	11.75		0.00	0	2,46
R2048 On 04/08/2022 Bond Future	9.70	Put			10,452.06000	10.45206	12,395,690	11.75		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			1,101.38000	1.10138	618,670	12.45		0.00	0	2,46
R2048 On 04/08/2022 Bond Future	10.40	Put			5,601.44000	5.60144	7,175,730	12.45		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			2,827.97000	2.82797	1,873,760	13.34		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			3,016.41000	3.01641	4,119,200	13.34		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			2,864.51000	2.86451	1,902,170	13.36		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			2,981.94000	2.98194	4,076,600	13.36		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			2,901.27000	2.90127	1,930,820	13.37		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			2,947.79000	2.94779	4,034,340	13.37		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			3,202.34000	3.20234	4,177,330	13.99		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			4,271.72000	4.27172	3,153,740	14.01		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			3,174.02000	3.17402	4,142,840	14.01		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			4,311.14000	4.31114	3,187,010	14.02		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			3,145.94000	3.14594	4,108,610	14.02		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			4,232.44000	4.23244	3,120,630	13.99		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			3,409.71000	3.40971	2,492,880	12.96		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			4,958.87000	4.95887	6,162,210	12.96		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			3,441.79000	3.44179	2,519,190	12.97		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			4,920.93000	4.92093	6,118,500	12.97		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			3,473.69000	3.47369	2,545,340	12.98		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			4,882.93000	4.88293	6,074,750	12.98		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			10.83604	68.11842	10.54603	69.70531		12.68		32,083,775.82	471	20,84

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	04/08/2022			11.00705	69.04145	10.70623	70.65040		12.22	0.00	0	1,54
R209	On	03/11/2022			11.16927	66.88591	10.85742	68.51832		12.38	0.00	0	2,74
R209	On	02/02/2023			11.32340	67.94487	11.00004	69.60343		11.91	0.00	0	
Total R209 Future											32,083,775.82	471	25,14
R209	On	05/05/2022	9.50	Call			38.21000	0.03821	7,400	10.96	0.00	0	2,91
R209	On	05/05/2022	9.50	Put			6,217.47000	6.21747	7,773,550	10.96	0.00	0	
R209	On	05/05/2022	9.75	Call			131.67000	0.13167	35,110	11.38	0.00	0	8,54
R209	On	05/05/2022	9.75	Put			4,766.14000	4.76614	6,256,470	11.38	0.00	0	
R209	On	05/05/2022	10.25	Call			744.87000	0.74487	319,610	12.32	0.00	0	
R209	On	05/05/2022	10.75	Put			987.47000	0.98747	1,673,070	13.03	0.00	0	1,04
R209	On	05/05/2022	11.43	Call			4,920.65000	4.92065	3,558,240	14.46	0.00	0	
R209	On	05/05/2022	11.43	Put			241.16000	0.24116	465,640	14.46	0.00	0	
R209	On	05/05/2022	11.44	Call			4,965.76000	4.96576	3,599,170	14.48	0.00	0	
R209	On	05/05/2022	11.44	Put			235.95000	0.23595	456,250	14.48	0.00	0	
R209	On	05/05/2022	10.25	Put			2,419.42000	2.41942	3,581,050	12.32	0.00	0	11,04
R209	On	05/05/2022	11.45	Call			5,010.98000	5.01098	3,640,290	14.50	0.00	0	
R209	On	05/05/2022	11.45	Put			230.90000	0.23090	447,100	14.50	0.00	0	
R209	On	05/05/2022	12.00	Call			7,520.29000	7.52029	6,000,190	15.30	0.00	0	
R209	On	05/05/2022	12.00	Put			60.00000	0.06000	126,790	15.30	0.00	0	12,04
R209	On	05/05/2022	10.75	Call			2,108.98000	2.10898	1,207,690	13.03	0.00	0	
R209	On	04/08/2022	10.58	Call			1,928.43000	1.92843	1,247,280	12.31	0.00	0	
R209	On	04/08/2022	10.58	Put			2,619.82000	2.61982	3,547,620	12.31	0.00	0	
R209	On	04/08/2022	10.59	Call			1,954.55000	1.95455	1,267,090	12.32	0.00	0	
R209	On	04/08/2022	10.59	Put			2,590.82000	2.59082	3,512,310	12.32	0.00	0	
R209	On	04/08/2022	10.57	Call			1,902.31000	1.90231	1,227,490	12.30	0.00	0	
R209	On	04/08/2022	10.57	Put			2,648.89000	2.64889	3,583,020	12.30	0.00	0	
R209	On	03/11/2022	9.25	Put			9,604.76000	9.60476	11,123,060	11.10	0.00	0	
R209	On	03/11/2022	9.50	Put			8,180.05000	8.18005	9,639,370	11.14	0.00	0	
R209	On	03/11/2022	10.00	Call			924.84000	0.92484	566,950	11.52	0.00	0	
R209	On	03/11/2022	10.00	Put			5,713.27000	5.71327	6,987,790	11.52	0.00	0	6,04
R209	On	03/11/2022	10.50	Call			1,890.28000	1.89028	1,283,800	12.15	0.00	0	
R209	On	03/11/2022	10.50	Put			3,831.35000	3.83135	4,857,280	12.15	0.00	0	
R209	On	03/11/2022	9.25	Call			236.55000	0.23655	122,440	11.10	0.00	0	6,04
R209	On	03/11/2022	11.00	Put			2,445.37000	2.44537	3,217,080	12.63	0.00	0	6,04
R209	On	03/11/2022	11.01	Call			3,228.94000	3.22894	2,363,330	12.64	0.00	0	
R209	On	03/11/2022	11.01	Put			2,423.27000	2.42327	3,190,070	12.64	0.00	0	
R209	On	03/11/2022	11.02	Call			3,259.36000	3.25936	2,388,830	12.66	0.00	0	
R209	On	03/11/2022	11.02	Put			2,401.36000	2.40136	3,163,240	12.66	0.00	0	
R209	On	03/11/2022	9.50	Call			381.35000	0.38135	208,260	11.14	0.00	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
R209	On	03/11/2022	Bond Future	11.03	Call		3,289.89000	3.28989	2,414,470	12.67		0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,379.61000	2.37961	3,136,600	12.67		0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		4,858.09000	4.85809	3,773,190	13.37		0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,554.22000	1.55422	2,101,730	13.37		0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		3,198.65000	3.19865	2,337,950	12.63		0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		2,651.81000	2.65181	1,935,740	11.93		0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,814.04000	3.81404	4,756,530	11.93		0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		2,676.44000	2.67644	1,955,920	11.94		0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,785.24000	3.78524	4,723,280	11.94		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		2,701.18000	2.70118	1,976,210	11.95		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,756.62000	3.75662	4,690,210	11.95		0.00	0	
Total R209 Option												0.00	0	53,60
Total For R209												32,083,775.82	471	78,74
R210	On	05/05/2022	Bond Future			219.03610	219.03610	218.76451	218.76451			0.00	0	1,00
R210	On	04/08/2022	Bond Future			222.05720	222.05720	221.78367	221.78367			0.00	0	20
R210	On	03/11/2022	Bond Future			222.35414	222.35414	222.07916	222.07916			0.00	0	
R210	On	02/02/2023	Bond Future			225.91582	225.91582	225.63775	225.63775			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			10.31934	82.42355	10.05402	83.75777	9.75		17,061,674.85	207	25,10
R213	On	04/08/2022	Bond Future			10.52900	83.50373	10.25141	84.85707	9.31		0.00	0	
R213	On	03/11/2022	Bond Future			10.72032	81.18127	10.43041	82.55427	9.35		0.00	0	
R213	On	02/02/2023	Bond Future			10.90382	82.50027	10.60059	83.89502	9.06		0.00	0	
Total R213 Future												17,061,674.85	207	25,10
R213	On	05/05/2022	Bond Future	10.63	Call		3,327.40000	3.32740	2,319,950	10.91		0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		466.10000	0.46610	792,870	10.91		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		3,366.54000	3.36654	2,353,740	10.92		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		456.70000	0.45670	778,120	10.92		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		3,405.90000	3.40590	2,387,850	10.94		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		447.57000	0.44757	763,740	10.94		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,286.36000	1.28636	825,770	9.24		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,041.77000	3.04177	3,934,520	9.24		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,247.86000	1.24786	797,370	9.22		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,104.62000	3.10462	4,007,470	9.22		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,267.03000	1.26703	811,490	9.23		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,073.09000	3.07309	3,970,890	9.23		0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		6,695.90000	6.69590	7,880,590	8.60		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		1,303.14000	1.30314	885,890	9.08		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		4,193.79000	4.19379	5,149,540	9.08		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 Interest
R213	On	03/11/2022	Bond Future	10.19	Put		3,147.65000	3.14765	3,957,990	9.31	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		2,402.41000	2.40241	1,763,740	9.44	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,692.30000	2.69230	3,426,630	9.44	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		426.67000	0.42667	253,160	8.60	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		6,969.02000	6.96902	8,168,510	8.60	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		469.82000	0.46982	281,510	8.60	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Put		2,645.35000	2.64535	3,371,270	9.45	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,476.22000	2.47622	1,824,950	9.46	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,621.98000	2.62198	3,343,710	9.46	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		1,557.66000	1.55766	1,082,960	9.18	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,751.16000	3.75116	4,649,460	9.18	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		1,986.13000	1.98613	1,423,470	9.31	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,427.06000	2.42706	1,784,190	9.44	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,668.87000	2.66887	3,399,000	9.44	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,451.58000	2.45158	1,804,500	9.45	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,666.81000	1.66681	1,200,640	8.76	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,474.07000	4.47407	5,402,650	8.76	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		2,050.81000	2.05081	1,511,900	8.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,893.73000	3.89373	4,749,570	8.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		2,091.77000	2.09177	1,545,520	8.90	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,839.03000	3.83903	4,687,530	8.90	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		2,345.20000	2.34520	1,755,000	8.97	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,521.47000	3.52147	4,326,020	8.97	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		570.01000	0.57001	366,740	8.35	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		7,638.43000	7.63843	8,829,910	8.35	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		2,071.39000	2.07139	1,528,800	8.89	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,866.46000	3.86646	4,718,620	8.89	0.00	0	
Total R213 Option											0.00	0	3,45
Total For R213											17,061,674.85	207	28,64
R214	On	05/05/2022	Bond Future			11.13310	65.04188	10.85319	66.61939	13.84	25,951,710.12	399	16,00
R214	On	04/08/2022	Bond Future			11.30443	65.89236	11.01380	67.49183	13.35	0.00	0	1,30
R214	On	03/11/2022	Bond Future			11.45898	63.56789	11.15793	65.19058	13.61	0.00	0	
R214	On	02/02/2023	Bond Future			11.60641	64.60311	11.29440	66.25170	13.11	0.00	0	
Total R214 Future											25,951,710.12	399	17,37
R214	On	05/05/2022	Bond Future	11.73	Call		5,022.50000	5.02250	3,676,030	15.93	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		274.68000	0.27468	505,720	15.93	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,067.88000	5.06788	3,717,300	15.96	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		269.09000	0.26909	496,020	15.96	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,113.24000	5.11324	3,758,600	15.98	0.00	0	

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		263.55000	0.26355	486,420	15.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,260.46000	2.26046	1,514,010	13.34	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,394.24000	2.39424	3,247,260	13.34	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,203.13000	2.20313	1,469,270	13.31	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,449.67000	2.44967	3,315,280	13.31	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,231.61000	2.23161	1,491,470	13.33	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,421.74000	2.42174	3,281,070	13.33	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,466.01000	2.46601	3,202,310	14.03	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,540.55000	3.54055	2,649,440	14.05	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,444.20000	2.44420	3,175,780	14.05	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,477.14000	3.47714	2,595,480	14.02	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,487.99000	2.48799	3,229,020	14.02	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,508.79000	3.50879	2,622,400	14.03	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		2,756.78000	2.75678	2,036,340	12.97	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,929.72000	3.92972	4,857,870	12.97	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		2,782.14000	2.78214	2,057,260	12.98	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,899.62000	3.89962	4,823,330	12.98	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		2,731.55000	2.73155	2,015,540	12.96	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,960.01000	3.96001	4,892,590	12.96	0.00	0	
Total R214 Option											0.00	0	
Total For R214											25,951,710.12	399	17,37
Total for Bond											550,083,639.12	6,532	1,232,97
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			805.22100	805.22100	820.12900	820.12900			0.00	0	98
GOVI On 04/08/2022 GOVI			815.99900	815.99900	831.12700	831.12700			0.00	0	
GOVI On 03/11/2022 GOVI			827.77400	827.77400	843.13400	843.13400			0.00	0	
GOVI On 02/02/2023 GOVI			840.82000	840.82000	856.43600	856.43600			0.00	0	
Total GOVI Future									0.00	0	98
GOVI On 05/05/2022 GOVI	788.23	Call			318,990.00000	31.89900	169,910,000		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			318,890.00000	31.88900	169,810,000		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			318,790.00000	31.87900	169,710,000		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			118,470.00000	11.84700	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	32,810,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			118,670.00000	11.86700	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			0.00000	0.00000	32,610,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			118,570.00000	11.85700	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	32,710,000		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		227,040.00000	22.70400	73,440,000		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		227,240.00000	22.72400	73,640,000		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		227,140.00000	22.71400	73,540,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		56,060.00000	5.60600	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		0.00000	0.00000	100,100,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		55,960.00000	5.59600	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		0.00000	0.00000	100,200,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		56,160.00000	5.61600	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		0.00000	0.00000	100,000,000		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			805.95300	805.95300	816.01800	816.01800		0.00	0	
AL37	On	04/08/2022	Index Future			816.74100	816.74100	826.96100	826.96100		0.00	0	
AL37	On	03/11/2022	Index Future			828.52700	828.52700	838.90700	838.90700		0.00	0	
AL37	On	02/02/2023	Index Future			841.58400	841.58400	852.14200	852.14200		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/05/2022	Index Future			919.73500	919.73500	934.10400	934.10400		0.00	0	
AL7T	On	04/08/2022	Index Future			932.04600	932.04600	946.63100	946.63100		0.00	0	
AL7T	On	03/11/2022	Index Future			945.49600	945.49600	960.30600	960.30600		0.00	0	
AL7T	On	02/02/2023	Index Future			960.39600	960.39600	975.45600	975.45600		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/05/2022	Index Future			816.52600	816.52600	831.55400	831.55400		0.00	0	1€
ALBI	On	04/08/2022	Index Future			827.45600	827.45600	842.70600	842.70600		0.00	0	€
ALBI	On	03/11/2022	Index Future			839.39600	839.39600	854.88000	854.88000		0.00	0	
ALBI	On	02/02/2023	Index Future			852.62500	852.62500	868.36700	868.36700		0.00	0	
Total ALBI Future											0.00	0	2€
Total For ALBI											0.00	0	2€
IGOV	On	05/05/2022	Index Future			316.89300	316.89300	315.64400	315.64400		0.00	0	4€
IGOV	On	04/08/2022	Index Future			321.21300	321.21300	319.95400	319.95400		0.00	0	
IGOV	On	03/11/2022	Index Future			325.92400	325.92400	324.65300	324.65300		0.00	0	
IGOV	On	02/02/2023	Index Future			331.13600	331.13600	329.84900	329.84900		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			4.24500	95.75500	4.22500	95.77500			0.00	0	
JIBAR F On 20/04/2022 Jibar Future			4.65500	95.34500	4.60500	95.39500			0.00	0	
JIBAR F On 18/05/2022 Jibar Future			4.71000	95.29000	4.65000	95.35000			0.00	0	
JIBAR F On 15/06/2022 Jibar Future			5.11500	94.88500	5.03500	94.96500			0.00	0	
JIBAR F On 20/07/2022 Jibar Future			5.19000	94.81000	5.09000	94.91000			0.00	0	
JIBAR F On 17/08/2022 Jibar Future			5.58000	94.42000	5.45000	94.55000			0.00	0	
JIBAR F On 21/09/2022 Jibar Future			5.66000	94.34000	5.51000	94.49000			0.00	0	
JIBAR F On 21/12/2022 Jibar Future			6.31500	93.68500	6.11500	93.88500			0.00	0	
JIBAR F On 15/03/2023 Jibar Future			6.66000	93.34000	6.46000	93.54000			0.00	0	
JIBAR F On 21/06/2023 Jibar Future			6.82000	93.18000	6.62000	93.38000			0.00	0	
JIBAR F On 20/09/2023 Jibar Future			6.93500	93.06500	6.73500	93.26500			0.00	0	
JIBAR F On 20/12/2023 Jibar Future			7.08500	92.91500	6.88500	93.11500			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 :									550,083,639.12	6,532	1,234,85
ABCPI3 On 07/12/2023 Spot Bond			2.38000	320.58677	2.38000	320.50741			2,471,868,000,000.00	1,038,600,000	519,300,00
Total ABCPI3 SPOT									2,471,868,000,000.00	1,038,600,000	519,300,00
Total For ABCPI3									2,471,868,000,000.00	1,038,600,000	519,300,00
ABF001 On 13/09/2026 Spot Bond					0.00000	99.92639			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.41359			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.82891	9.65000	101.80255			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.15500	91.41951	11.15500	91.39225			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.14198			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	99.87219				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1! On 14/05/2022 Spot Bond					0.00000	100.44357				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1! On 11/11/2022 Spot Bond					0.00000	100.90926				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1! On 26/09/2023 Spot Bond					0.00000	102.10024				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2! On 30/05/2022 Spot Bond					0.00000	100.35955				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2! On 30/05/2024 Spot Bond					0.00000	101.69435				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2! On 25/05/2027 Spot Bond					0.00000	100.21060				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2! On 17/10/2024 Spot Bond					0.00000	102.27058				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2! On 17/10/2029 Spot Bond					0.00000	104.22672				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2! On 29/08/2023 Spot Bond					0.00000	100.63001				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2! On 29/08/2025 Spot Bond					0.00000	100.75389				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3! On 29/08/2028 Spot Bond					0.00000	101.65407				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	100.76770				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.43436				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.89918				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.33375				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.74003				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.57648				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.11946				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.10861				0.00	8,000,000,000	2,000,000,000
Total ABFN40 SPOT										0.00	8,000,000,000	2,000,000,000
Total For ABFN40										0.00	8,000,000,000	2,000,000,000
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.20426				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.50849				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.71960				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.74015				0.00	0	

Contract 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	100.75488				0.00	10,900,000,000	2,725,000,000
Total ABFN45 SPOT										0.00	10,900,000,000	2,725,000,000
Total For ABFN45										0.00	10,900,000,000	2,725,000,000
ABFN45 On 24/06/2025 Spot Bond					0.00000	101.08533				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN46 On 24/08/2023 Spot Bond					0.00000	100.32927				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN47 On 24/08/2025 Spot Bond					0.00000	100.19103				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	101.14261				0.00	400,000,000	200,000,000
Total ABFN49 SPOT										0.00	400,000,000	200,000,000
Total For ABFN49										0.00	400,000,000	200,000,000
ABFN49 On 30/03/2026 Spot Bond					0.00000	100.92358				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN50 On 30/03/2028 Spot Bond					0.00000	101.05318				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	100.84938				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN52 On 14/02/2025 Spot Bond					0.00000	100.33201				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN53 On 14/02/2027 Spot Bond					0.00000	100.34316				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN54 On 14/02/2029 Spot Bond					0.00000	100.35251				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.99098				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.59707				0.00	0	100,000,00
Total ABJ02 SPOT										0.00	0	100,000,00
Total For ABJ02										0.00	0	100,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.20385				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.75119				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.85000	6.85000	6.85000	146.98019				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	31.94174	100.00000	31.86446				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.60000	2.60000	2.60000	156.99687				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.50000	3.50000	3.50000	210.70940			420,000,000,000.00		120,000,000	60,000,00
Total ABN62 SPOT									420,000,000,000.00		120,000,000	60,000,00
Total For ABN62									420,000,000,000.00		120,000,000	60,000,00
ABN63 On 07/12/2033 Spot Bond			4.34000	4.34000	4.34000	235.90795				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.01000	7.01000	7.01000	100.87267				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.11000	8.11000	8.11000	111.55026				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.45000	103.82978	5.45000	103.81443				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			5.54000	105.94186	5.54000	105.92586			288,080,000,000.00	52,000,000	13,000,00
Total ABS15 SPOT									288,080,000,000.00	52,000,000	13,000,00
Total For ABS15									288,080,000,000.00	52,000,000	13,000,00
ABS16 On 11/11/2025 Spot Bond			7.80000	111.54261	7.80000	111.51905			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.37500	113.51119	8.37500	113.48547			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.98000	110.09318	5.98000	110.07526			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.27000	101.93548	8.27000	101.91266			170,368,212,424,000.00	20,600,751,200	5,150,187,80
Total ABS7 SPOT									170,368,212,424,000.00	20,600,751,200	5,150,187,80
Total For ABS7									170,368,212,424,000.00	20,600,751,200	5,150,187,80
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.14732	100.00000	11.12238			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.72000	324.10043	1.72000	324.02601			344,000,000,000.00	200,000,000	200,000,00
Total ABS12 SPOT									344,000,000,000.00	200,000,000	200,000,00
Total For ABS12									344,000,000,000.00	200,000,000	200,000,00
ABX01 On 10/07/2024 Spot Bond			10.98500	10.98500	10.98500	101.60867			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.40910			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.36594			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	101.13491			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	101.36190			0.00	0	

Contract 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	101.36190				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.39864				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.39864				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	173.20818				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.29281				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.75535				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.35961				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.58819				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.29593				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.21518				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	101.95419				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	105.26496				0.00	56,000,000	679,000,000
Total AGT01 SPOT										0.00	56,000,000	679,000,000
Total For AGT01										0.00	56,000,000	679,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.91092				0.00	88,000,000	252,000,000
Total AGT02 SPOT										0.00	88,000,000	252,000,000
Total For AGT02										0.00	88,000,000	252,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	102.85449				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.30313				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.71230				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.73938				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.41000	98.63356	8.41000	98.61111				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.78019				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.91614				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.08587				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.61695				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	100.25831				0.00	80,000,000	20,000,000
Total AHF5A2 SPOT										0.00	80,000,000	20,000,000
Total For AHF5A2										0.00	80,000,000	20,000,000
AHF5A: On 21/08/2023 Spot Bond			6.70000	104.76585	6.70000	104.74678				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.24313				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.27132				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.28866				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.67678				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.35897				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.70535				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.27123				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.28855				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.40937				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.40496				0.00	0	

Contract 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	100.25390				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.27988				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.27339				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.29719				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.28897				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.44375				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.42226				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.70000	108.44729	7.70000	108.42479				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.20000	104.65102	8.20000	104.62779				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.99500	92.50528	11.99500	92.47552				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.53000	189.72260	5.53000	189.65955				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	

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	100.18629				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.15753				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.68796				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	99.96814				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.55232				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.25781				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.60600				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.69000	250.88399	4.69000	250.80624				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.19000	218.07298	5.19000	218.00247				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.37000	201.00985	4.37000	200.94930				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.51100				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	101.14874				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			4.70000	116.35443	4.70000	116.31826				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.18266				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.20038				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.32129				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.14418				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.11596				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.50669				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.18993				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.36639				0.00	128,000,000	32,000,000
Total ASN278 SPOT										0.00	128,000,000	32,000,000
Total For ASN278										0.00	128,000,000	32,000,000
ASN27: On 20/08/2048 Spot Bond					0.00000	100.27792				0.00	128,000,000	32,000,000
Total ASN279 SPOT										0.00	128,000,000	32,000,000
Total For ASN279										0.00	128,000,000	32,000,000
ASN28: On 21/08/2023 Spot Bond					0.00000	100.27046				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	99.91627				0.00	0	

Contract 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	101.14195				0.00	132,000,000	33,000,00
Total ASN291 SPOT										0.00	132,000,000	33,000,00
Total For ASN291										0.00	132,000,000	33,000,00
ASN30 On 20/12/2023 Spot Bond					0.00000	101.27985				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.79951				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.09500	4.09500	4.09500	111.27771				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.88500	4.88500	4.88500	101.46933				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.21242				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.38347				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.47849				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.59749				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			4.81000	114.75715	4.81000	114.72112				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.30141				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	101.18260				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.26940				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.24741				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.24741				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.15578				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.49576				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.22361				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.26897				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.76913				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	99.90527				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	99.90527				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.82408				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	101.23441				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.25099				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.87512				0.00	400,000,000	100,000,00
Total ASN399 SPOT										0.00	400,000,000	100,000,00
Total For ASN399										0.00	400,000,000	100,000,00
ASN40: On 20/12/2024 Spot Bond					0.00000	101.22577				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.44172				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.03048				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	104.59317				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.12099				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.15665				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.53013				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.97719				0.00	0	

Contract 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	104.74388				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.71320				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.72015				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	100.94281				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	100.26002				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.53555				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.62354				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	102.05803				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	101.64764				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	111.72100				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	100.25362				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	101.99593				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.93042				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.93042				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.55087				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.80500	98.91090	9.80500	98.88489			392,200,000,000.00	40,000,000	10,000,000	
Total ASN508 SPOT									392,200,000,000.00	40,000,000	10,000,000	
Total For ASN508									392,200,000,000.00	40,000,000	10,000,000	
ASN50: On 21/12/2026 Spot Bond			8.98500	98.67842	8.98500	98.65459			0.00	0		
Total ASN509 SPOT									0.00	0		
Total For ASN509									0.00	0		
ASN51: On 21/12/2026 Spot Bond			9.53500	97.36028	9.53500	97.33538			0.00	0		
Total ASN510 SPOT									0.00	0		
Total For ASN510									0.00	0		
ASN51: On 21/12/2026 Spot Bond			9.53500	97.36028	9.53500	97.33538			0.00	0		
Total ASN511 SPOT									0.00	0		
Total For ASN511									0.00	0		
ASN52: On 31/07/2022 Spot Bond			9.10000	100.95090	9.10000	100.92660			0.00	0		
Total ASN522 SPOT									0.00	0		
Total For ASN522									0.00	0		
ASN52: On 31/07/2024 Spot Bond			11.05000	101.13543	11.05000	101.10539			0.00	0		
Total ASN525 SPOT									0.00	0		
Total For ASN525									0.00	0		
ASN53: On 31/07/2024 Spot Bond			11.00000	101.13041	11.00000	101.10049			0.00	0		
Total ASN530 SPOT									0.00	0		
Total For ASN530									0.00	0		
ASN53: On 31/01/2024 Spot Bond			10.50000	101.08004	10.50000	101.05147			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	101.08004	10.50000	101.05147				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.13535				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.60140				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.38241				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.09012	10.60000	101.06128				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.46535	10.47000	101.04852				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.08509	10.55000	101.05638				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.60668				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.71417				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.02826				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.55515				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	101.18264				0.00	0	

Contract 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	99.90598				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58(On 14/11/2022 Spot Bond					0.00000	100.43405				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58(On 14/03/2022 Spot Bond					0.00000	99.90633				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	99.67194				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2023 Spot Bond			9.22000	100.95069	9.22000	100.92556				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.84489				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.78958				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.59730				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.67357				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	100.18814				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	99.14448				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	100.72678				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2022 Spot Bond					0.00000	101.38454				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	100.57244				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61(On 21/12/2026 Spot Bond					0.00000	101.30611				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61(On 28/02/2024 Spot Bond					0.00000	100.32231				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61(On 11/05/2023 Spot Bond					0.00000	100.55993				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62(On 21/12/2026 Spot Bond					0.00000	101.23575				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62(On 28/02/2024 Spot Bond					0.00000	100.19642				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63(On 02/04/2026 Spot Bond					0.00000	101.06972				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63(On 20/06/2024 Spot Bond					0.00000	101.42019				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63(On 20/06/2026 Spot Bond					0.00000	101.56239				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63(On 05/06/2023 Spot Bond					0.00000	100.03708				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	100.67558				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	99.90973				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.88683				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.30325				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.16229				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.29618				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.09810				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.17594				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.49549				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.56023				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.15606				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	102.25112				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684: On 31/03/2032 Spot Bond					0.00000	101.28268				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN685: On 31/01/2030 Spot Bond					0.00000	100.59564				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN692: On 31/07/2026 Spot Bond					0.00000	100.68995				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693: On 31/01/2030 Spot Bond					0.00000	100.96547				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694: On 31/01/2030 Spot Bond					0.00000	100.67483				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN695: On 20/06/2026 Spot Bond					0.00000	101.34439				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700: On 20/06/2026 Spot Bond					0.00000	101.35519				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702: On 20/06/2024 Spot Bond					0.00000	101.20421				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703: On 09/11/2026 Spot Bond					0.00000	100.49046				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN707: On 04/05/2024 Spot Bond					0.00000	100.52567				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713: On 19/08/2023 Spot Bond					0.00000	100.31768				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	101.32179				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	99.86745				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.86416				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.96588				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	99.91578				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.78043				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.03435				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.66686				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.17927				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.31643				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.29042				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.31201				0.00	0	
Total ASN746 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.33031				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.63146				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	100.14035				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76: On 10/03/2022 Spot Bond					0.00000	101.23552				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN76: On 17/03/2022 Spot Bond					0.00000	101.20933				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76: On 22/03/2022 Spot Bond					0.00000	101.14393				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.67215				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.57653				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77: On 22/03/2022 Spot Bond					0.00000	101.17171				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77: On 29/03/2022 Spot Bond					0.00000	101.06112				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77: On 05/04/2022 Spot Bond					0.00000	100.86163				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77: On 11/04/2022 Spot Bond					0.00000	100.85099				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.82026				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.79325				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78(On 13/04/2022 Spot Bond					0.00000	100.78236				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78(On 21/12/2026 Spot Bond			9.23884	9.23884	9.23884	107.01161				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78(On 19/04/2022 Spot Bond					0.00000	100.69030				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN78(On 25/04/2022 Spot Bond					0.00000	100.61986				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78(On 28/04/2022 Spot Bond					0.00000	100.59814				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78(On 28/04/2022 Spot Bond					0.00000	100.60362				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79(On 28/04/2022 Spot Bond					0.00000	100.60362				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN79(On 15/03/2025 Spot Bond					0.00000	99.86753				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79(On 06/06/2022 Spot Bond					0.00000	100.08576				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	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
ASN80: On 08/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000
Total ASN802 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000
Total For ASN802									10,000,000,000,000.00	5,000,000,000	5,000,000,000
BAW21 On 24/03/2022 Spot Bond			4.43000	104.46999	4.43000	104.45734			0.00	0	
Total BAW21 SPOT									0.00	0	
Total For BAW21									0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	104.27554	9.30000	104.24907			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	100.80321			0.00	0	370,000,000
Total BAW22 SPOT									0.00	0	370,000,000
Total For BAW22									0.00	0	370,000,000
BAW28 On 06/06/2022 Spot Bond					0.00000	100.11620			0.00	0	
Total BAW28 SPOT									0.00	0	
Total For BAW28									0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.24624			0.00	0	
Total BAW29 SPOT									0.00	0	
Total For BAW29									0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.96978			0.00	0	
Total BAW31 SPOT									0.00	0	
Total For BAW31									0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.13500	101.03319	7.13500	101.01373			35,675,000,000,000.00	5,000,000,000	1,250,000,000
Total BAW33 SPOT									15,675,000,000,000.00	5,000,000,000	1,250,000,000
Total For BAW33									15,675,000,000,000.00	5,000,000,000	1,250,000,000
BAW34 On 09/10/2023 Spot Bond					0.00000	101.97887			0.00	0	
Total BAW34 SPOT									0.00	0	
Total For BAW34									0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.01191			0.00	0	1,500,000,000
Total BAW36 SPOT									0.00	0	1,500,000,000
Total For BAW36									0.00	0	1,500,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.85393			0.00	0	
Total BAYA57 SPOT									0.00	0	
Total For BAYA57									0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.54833			0.00	0	
Total BAYA64 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 BAYA64										0.00	0	
BAYA64 On 31/03/2023 Spot Bond			8.90000	8.90000	8.90000	104.37865				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA67 On 31/03/2026 Spot Bond			11.59500	11.59500	11.59500	107.18832				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.43029				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	100.08142				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.33531				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.33564				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.31292				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.74450				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.34639				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.37821				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.64114				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.59411				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.78381				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.54748				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.64021				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.61836				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.82455				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.76028				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	101.32263				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.77792				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.50211				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.54804				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.50172				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.87177				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	102.21268				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	101.91836				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1: On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1: On 30/09/2022 Spot Bond					0.00000	101.87255				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1: On 30/09/2022 Spot Bond					0.00000	102.16408				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2: On 30/06/2023 Spot Bond					0.00000	101.96532				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	101.87210				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD030: On 18/04/2028 Spot Bond			8.54000	8.54000	8.54000	101.18549				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	100.57093				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.46106				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.01648				0.00	0	
Total BDX33 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 BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.38607				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.86420				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.88690				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.49934				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.22179				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	80.03106				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.69000	102.09765	7.69000	102.07692				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.12847				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	99.88153				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.26915				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.58194				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.15734				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.16980				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.77159				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.49530				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.74659				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.44000	107.99510	6.44000	107.97620				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	99.99349				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.61639				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.83573				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.66170				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.68861				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.98956				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0: On 21/02/2023 Spot Bond					0.00000	98.79500				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	92.72600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	63.85200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	49.98500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.92035				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BNPP1: On 10/05/2022 Spot Bond					0.00000	100.38592				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1: On 23/05/2022 Spot Bond					0.00000	100.18986				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1: On 03/06/2022 Spot Bond					0.00000	100.08412				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.00866				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.34860				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.00350				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.38297				0.00	400,000,000	200,000,000
Total BPPF21 SPOT										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF21										0.00	400,000,000	200,000,000
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.19470				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.65023				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.03969				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.51039				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.52887				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.25718				0.00	0	2,500,000,000
Total BPPF31 SPOT										0.00	0	2,500,000,000
Total For BPPF31										0.00	0	2,500,000,000
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.44807				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.46881				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	101.11867				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.43847				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	99.89170				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.52845				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.03500	108.07655	8.03500	108.05317				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.28500	109.51101	8.28500	109.48659				0.00	0	50,000,00
Total CCT02 SPOT										0.00	0	50,000,00
Total For CCT02										0.00	0	50,000,00
CCT03 On 15/03/2025 Spot Bond			8.88500	105.75092	8.88500	105.72554				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.30500	10.30500	10.30500	101.06389				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.79627				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.20318				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.21628				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.94750				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.00697				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.97464	4.77000	107.47100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN317 On 20/03/2023 Spot Bond					0.00000	102.62600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.12584				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.55000	105.25813	7.55000	110.49972			17,173,855,140,000.00	2,274,682,800	568,670,700	
Total CLN362 SPOT									17,173,855,140,000.00	2,274,682,800	568,670,700	
Total For CLN362									17,173,855,140,000.00	2,274,682,800	568,670,700	
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	107.43784	8.70700	115.42200				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.66821				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.69858				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.58404				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	98.95360	10.98000	104.18228				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	111.90100				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	112.38561	6.50000	113.97400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	105.12700				0.00	0	
Total CLN385 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 CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	101.27983				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.39855				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.39543				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.30000	145.74149	5.30000	145.69382				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.74000	143.99406	5.74000	143.94526				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.90000	99.94332	6.90000	99.92444				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	99.91939				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.25831				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.20757				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.31976				0.00	0	
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			6.70000	101.95490	6.70000	101.93666				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	101.19788				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	101.49373				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	100.16687				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			7.10000	106.81680	7.10000	106.79656				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	101.65426				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	100.95425				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	101.00849				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.52425				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2022 Spot Bond					0.00000	101.00781				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50(On 20/12/2022 Spot Bond					0.00000	101.63051				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51(On 11/10/2022 Spot Bond					0.00000	101.20519				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN511 On 14/11/2022 Spot Bond					0.00000	97.55301				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	99.86584	9.96000	99.83902				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.57776	10.01000	103.54998				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.22680				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.80119	9.60000	101.77519				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.91988				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.15426				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	104.58712	9.20000	99.96387				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.21436				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.92891				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.28544				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.36522				0.00	0	
Total CLN528 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 CLN528										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	99.91988				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	101.38790				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.82119				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			9.76500	103.07499	9.76500	103.04785				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.00562				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.65826				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.95603				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	148.60300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.15834				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.66045				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.23500	103.27489	9.23500	103.24913				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.28500	106.54145	9.28500	106.51475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.37500	105.67857	9.37500	105.65183				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	312.99812				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	100.39075				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.38479				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.23133				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.06000				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	120.77200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.45255				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	103.14896	10.19000	103.16472				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN566 On 12/11/2025 Spot Bond			9.23500	106.11328	9.23500	106.08682				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.49541				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.25170				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.05877				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.02913				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.42790				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.46500	104.79430	9.46500	104.76754				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.40349				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.43002				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	99.90276				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.51735				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.78697				0.00	0	
Total CLN578 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 CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.09632				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.45585				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.14983				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	99.86575				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.71229				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.14560				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.59829				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	99.98359				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.25285				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	99.85477				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.37984				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.37912				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.72000	148.66685	3.72000	119.88715				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.22783				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.09114				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.22783				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.63190				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.03424				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	99.98499				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.27108				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.27108				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.15000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.75948				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN604 On 05/08/2024 Spot Bond					0.00000	100.46532				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.36621				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.41233				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.83116				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.25236				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	103.33270	9.32000	103.30684				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.67461				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.09393				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.03172				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.24432				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.47715				0.00	0	
Total CLN614 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 CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.00266				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	97.24000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.62027				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.76577				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.22953				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.62247				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.62037				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.63540				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.52700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.66995				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.68000	103.02831	6.68000	103.00961				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.31047				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.60310				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.07000	62.91591	12.07000	83.02385				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.29552				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.93500	99.24376	9.93500	99.21718				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.30917				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.29393				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.17574				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.49646				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.00502				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.25818				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.30787				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN638 On 19/02/2023 Spot Bond					0.00000	100.67542				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.33384				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.73122				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.25948				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.24727				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.88235				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.24944				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.45563				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.15272				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.30787				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.25142				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.30787				0.00	0	
Total CLN652 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 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	98.34000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.54975				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.19517				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.88638				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.70700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.50700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	117.35100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	142.23100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.32012				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	101.23818				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.36496				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.18782				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.83235				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.16424				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.33816				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.35847	149.56656	4.35847	121.47916				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.35847	149.56656	4.35847	121.47994				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.34465				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.36194				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.26347				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.44932				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68 On 19/08/2025 Spot Bond					0.00000	103.36410				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.02929				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.20815				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.24228				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.62769				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.47662				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.47641				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	101.29545				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	101.08398				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.29560				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.44497				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.53022				0.00	0	
Total CLN697 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 CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.99631				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.48641				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.14006				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.38927				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	87.87530				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.78759				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	85.10095				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.37058				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	99.96899				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.26546				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.52755				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.77273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711: On 11/03/2022 Spot Bond					0.00000	99.92309				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712: On 12/02/2023 Spot Bond					0.00000	100.33797				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713: On 21/06/2025 Spot Bond					0.00000	101.27399				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714: On 21/06/2025 Spot Bond					0.00000	101.27399				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715: On 21/06/2025 Spot Bond					0.00000	101.27399				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716: On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.55785				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717: On 11/09/2026 Spot Bond					0.00000	99.97201				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719: On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.54656				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720: On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.87163				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721: On 01/06/2026 Spot Bond					0.00000	100.12125				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722: On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.58789				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN724 On 21/06/2025 Spot Bond					0.00000	101.16955				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.16955				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.16955				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.19086				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.19086				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.19086				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.10981				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.15835				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.80350				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	99.97146				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.90582				0.00	0	
Total CLN736 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 CLN736										0.00	0	
CLN73: On 20/06/2023 Spot Bond					0.00000	101.42030				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73: On 20/12/2023 Spot Bond					0.00000	101.48503				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73: On 20/06/2026 Spot Bond					0.00000	109.78000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74: On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.54759				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74: On 19/08/2025 Spot Bond					0.00000	100.30354				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74: On 31/03/2032 Spot Bond					0.00000	101.37555				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.34841				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	98.51800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.97107				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74: On 28/02/2024 Spot Bond					0.00000	100.18746				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74: On 21/12/2022 Spot Bond					0.00000	101.29554				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.70674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 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	
CLN749 On 11/09/2026 Spot Bond					0.00000	99.96927				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.95760				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 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	
CLN752 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	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.75841				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	98.98624				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 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	
CLN756 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	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	102.16682				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76(On 20/06/2026 Spot Bond					0.00000	102.10236				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76(On 22/04/2026 Spot Bond					0.00000	101.14322				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	100.52430				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76(On 21/07/2027 Spot Bond					0.00000	100.62932				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	92.23775				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	100.75841				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	99.74915				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76(On 23/09/2026 Spot Bond					0.00000	101.33947				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77(On 31/07/2024 Spot Bond					0.00000	98.28390				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77(On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	80.68420				0.00	0	
Total CLN771 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 CLN771										0.00	0	
CLN77: On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	86.44423				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	100.17230				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.73344				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			6.47000	6.47000	6.47000	116.81888				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	100.16724				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: 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	
CLN77: On 31/08/2026 Spot Bond					0.00000	100.20102				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.61141				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.61643				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	100.51728				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.71171				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.64151				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.65255				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.27000				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.12488				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.27000				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	101.60289				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	101.47089				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.67552				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.57500				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.56911				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	99.36714				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.53230				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN795 On 31/01/2025 Spot Bond					0.00000	100.43516				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.17070				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.17172				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.17185				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.15288				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.13318				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.12171				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	200,000,000,000.00	202,629,100,000	
Total CLN804 SPOT										10,000,000,000,000.00	200,000,000,000	202,629,100,000
Total For CLN804										10,000,000,000,000.00	200,000,000,000	202,629,100,000
CLN81 On 18/04/2028 Spot Bond			8.54000	101.20874	8.54000	101.18549				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.90000	108.14391	7.90000	108.12090				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.50500	105.63082	10.50500	105.60111				0.00	0	
Total COJ08 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 COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.99000	109.05981	6.99000	109.03922				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.53500	105.52936	7.53500	105.50792				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.29500	95.63317	12.29500	95.60183				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			10.88500	96.10392	10.88500	96.07593				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.90000	9.90000	9.90000	105.64300				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.80001				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.71373				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.25435				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.56312				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.63500	9.63500	9.63500	105.01317				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.65290				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.27349				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.95000	103.11192	6.95000	103.09246				0.00	0	750,000,00
Total DV23 SPOT										0.00	0	750,000,00
Total For DV23										0.00	0	750,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	51.24738	100.00000	51.13271				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	51.24738	100.00000	51.13271				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.48000	104.45869	7.48000	104.43750				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.52416	9.69000	100.49789				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.52416	9.69000	100.49789				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.83500	99.31565	9.83500	99.28932				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.10000	91.32456	12.10000	91.29493				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	100.54586	10.10000	100.51850				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.54586	10.10000	100.51850				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	101.07891				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	100.24657				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.70292				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.19637				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.18530				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.04383				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.59386				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	99.89835				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.51740				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.50515				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.53620				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	97.23565				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.56522				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.55033				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.30368				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFC2 On 15/12/2026 Spot Bond					0.00000	99.89287				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	99.88873				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.45000	99.95126	4.45000	99.93908			222,500,000,000.00	50,000,000,000	100,000,000,00	
Total ECN22 SPOT									22,500,000,000.00	50,000,000,000	100,000,000,00	
Total For ECN22									22,500,000,000.00	50,000,000,000	100,000,000,00	
ECN24 On 14/03/2024 Spot Bond			7.01000	105.31858	7.01000	105.29853			0.00	0		
Total ECN24 SPOT									0.00	0		
Total For ECN24									0.00	0		
ECN32 On 14/03/2032 Spot Bond			4.95000	113.49415	4.95000	113.45812			0.00	0		
Total ECN32 SPOT									0.00	0		
Total For ECN32									0.00	0		
EL037 On 31/01/2037 Spot Bond			4.70000	103.11791	4.70000	103.08585			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	139.29789	2.25000	139.26385			0.00	0		
Total EL037/I2038 SPOT									0.00	0		
Total For EL037/I2038									0.00	0		
EL28 On 02/05/2028 Spot Bond			3.78000	152.64699	3.78000	152.60335			0.00	0		
Total EL28 SPOT									0.00	0		
Total For EL28									0.00	0		
EL29 On 19/11/2029 Spot Bond			3.71200	139.47989	3.71200	139.44026			132,889,600,000.00	35,800,000,000	71,700,000,00	
Total EL29 SPOT									12,889,600,000.00	35,800,000,000	71,700,000,00	
Total For EL29									12,889,600,000.00	35,800,000,000	71,700,000,00	
EL30 On 29/07/2030 Spot Bond			3.69500	135.37158	3.69500	135.33318			0.00	0		
Total EL30 SPOT									0.00	0		
Total For EL30									0.00	0		
EL31 On 02/06/2031 Spot Bond			4.64000	117.35469	4.64000	117.31847			0.00	0		
Total EL31 SPOT									0.00	0		
Total For EL31									0.00	0		
EL36 On 31/01/2036 Spot Bond			4.67000	105.19976	4.67000	105.16714			0.00	0	40,000,00	
Total EL36 SPOT									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
Total For EL36										0.00	0	40,000,00
EL36/I2 On 31/01/2036 Spot Bond			2.25000	139.29789	2.25000	139.26385				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	163.84570				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	161.21185				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	124.91290				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	123.95290				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	121.65959				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	113.05523				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	113.95115				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	109.24724				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	111.04990				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	91.87076				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	
ELN016 On 08/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.94500	103.67121	9.94500	103.64341				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.81500	11.81500	11.81500	96.23197				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.86500	11.86500	11.86500	100.89407				0.00	0	666,666,6€
Total EMM05 SPOT										0.00	0	666,666,6€
Total For EMM05										0.00	0	666,666,6€
EMM06 On 23/06/2025 Spot Bond			10.03500	10.03500	10.03500	102.43993				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.03500	10.03500	10.03500	102.75572				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.81500	11.81500	11.81500	74.29056				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.14500	11.14500	11.14500	100.83488				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.81500	11.81500	11.81500	95.09244				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF015 On 04/06/2023 Spot Bond					0.00000	100.03902				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.02954				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.92225				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.92455				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.47184				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.12213				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.15843				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.03132				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	99.92520				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.41189				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.09581				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.09818				0.00	0	
Total EQT003 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 EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.74794				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.15414				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.59667				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	101.16289				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.86304				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.40407				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.51123				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.32375				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.31015				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.34545				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.31286				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.32642				0.00	156,000,000	39,000,00

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 ERSA25 SPOT										0.00	156,000,000	39,000,000
Total For ERSA25										0.00	156,000,000	39,000,000
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.30584				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.29930				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.33998				0.00	320,000,000	80,000,000
Total ERSA28 SPOT										0.00	320,000,000	80,000,000
Total For ERSA28										0.00	320,000,000	80,000,000
ES23 On 25/01/2023 Spot Bond			6.33000	104.28982	6.33000	104.27186				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	101.19312	10.00000	101.16584				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.03500	99.46280	9.03500	99.43866				0.00	0	2,619,084,700
Total ES26 SPOT										0.00	0	2,619,084,700
Total For ES26										0.00	0	2,619,084,700
ES26/R On 02/04/2026 Spot Bond			7.85000	103.42060	7.85000	103.39873				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.66500	73.87288	11.38000	75.31475		20,763,700,000,000.00		1,780,000,000	1,780,000,000	2,188,309,700
Total ES33 SPOT								20,763,700,000,000.00		1,780,000,000	1,780,000,000	2,188,309,700
Total For ES33								20,763,700,000,000.00		1,780,000,000	1,780,000,000	2,188,309,700
ES33/R On 15/09/2033 Spot Bond			7.50000	99.89836	7.50000	99.87804				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.08500	76.28372	11.81000	77.88474		120,850,000,000.00		10,000,000	10,000,000	3,082,127,500
Total ES42 SPOT								120,850,000,000.00		10,000,000	10,000,000	3,082,127,500
Total For ES42								120,850,000,000.00		10,000,000	10,000,000	3,082,127,500
ES42/R On 25/04/2042 Spot Bond			8.50000	103.15906	8.50000	103.13548				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EXX04 On 13/06/2022 Spot Bond					0.00000	99.98155				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.69002				0.00	128,000,000	32,000,000
Total EXX05 SPOT										0.00	128,000,000	32,000,000
Total For EXX05										0.00	128,000,000	32,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.30139				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.47913				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.25966				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.43396				0.00	400,000,000	200,000,000
Total FIFB16 SPOT										0.00	400,000,000	200,000,000
Total For FIFB16										0.00	400,000,000	200,000,000
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.36332				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.59844				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.36058				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.50605				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.53861				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.24185				0.00	0	
Total FIFG03 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 FIG03										0.00	0	
FIG04 On 22/02/2027 Spot Bond					0.00000	100.25818				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	100.26228				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										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	102.02747				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.48446				0.00	400,000,000	200,000,000
Total FRB23 SPOT										0.00	400,000,000	200,000,000
Total For FRB23										0.00	400,000,000	200,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	104.01580				0.00	44,000,000	11,000,000
Total FRB24 SPOT										0.00	44,000,000	11,000,000
Total For FRB24										0.00	44,000,000	11,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.13473				0.00	44,000,000	1,261,000,000
Total FRB25 SPOT										0.00	44,000,000	1,261,000,000
Total For FRB25										0.00	44,000,000	1,261,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.22922				0.00	300,000,000	1,200,000,000
Total FRB26 SPOT										0.00	300,000,000	1,200,000,000
Total For FRB26										0.00	300,000,000	1,200,000,000
FRB27 On 03/06/2026 Spot Bond			8.61500	108.17853	8.61500	108.15346				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.12879				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.86944				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.53500	101.87233	8.53500	101.84895			1,229,040,000,000.00		144,000,000	61,000,000

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 FRB30 SPOT									1,229,040,000,000.00	144,000,000	61,000,000
Total For FRB30									1,229,040,000,000.00	144,000,000	61,000,000
FRB31 On 24/11/2026 Spot Bond					0.00000	100.22266			0.00	3,600,000,000	900,000,000
Total FRB31 SPOT									0.00	3,600,000,000	900,000,000
Total For FRB31									0.00	3,600,000,000	900,000,000
FRBI23 On 07/12/2023 Spot Bond			2.16000	321.75235	2.16000	321.67463			1,088,640,000,000.00	504,000,000	252,000,000
Total FRBI23 SPOT									1,088,640,000,000.00	504,000,000	252,000,000
Total For FRBI23									1,088,640,000,000.00	504,000,000	252,000,000
FRBI25 On 31/01/2025 Spot Bond			2.60500	2.60500	2.60500	156.97499			781,500,000,000.00	300,000,000	150,000,000
Total FRBI25 SPOT									781,500,000,000.00	300,000,000	150,000,000
Total For FRBI25									781,500,000,000.00	300,000,000	150,000,000
FRBI28 On 31/03/2028 Spot Bond			3.57000	209.96296	3.57000	209.90423			5,674,872,000,000.00	1,589,600,000	794,800,000
Total FRBI28 SPOT									5,674,872,000,000.00	1,589,600,000	794,800,000
Total For FRBI28									5,674,872,000,000.00	1,589,600,000	794,800,000
FRBI29 On 31/03/2029 Spot Bond			4.04000	4.04000	4.04000	111.67098			646,400,000,000.00	160,000,000	80,000,000
Total FRBI29 SPOT									646,400,000,000.00	160,000,000	80,000,000
Total For FRBI29									646,400,000,000.00	160,000,000	80,000,000
FRBI33 On 07/12/2033 Spot Bond			4.63500	4.63500	4.63500	229.50060			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.93000	100.75962	4.93000	100.72774			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.91000	101.13494	4.91000	101.10292			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			7.31000	7.31000	7.31000	82.91016			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			7.37000	7.37000	7.37000	82.10183			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			3.90000	3.90000	3.90000	151.42873			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC171 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	95.38456				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC252 On 14/03/2022 Spot Bond					0.00000	101.36924				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	102.33036				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.75632				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.62349				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	100.98754				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC279 On 21/11/2022 Spot Bond					0.00000	100.26042				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	101.42024				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	115.29509				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.56859				0.00	0	
Total FRC284 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 FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.27667				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.27585				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.24097				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.76290				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.38613				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.39237				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.74632				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.95443				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.37825				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.18428				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.41885				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.14384				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.43672				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.21501				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.39422				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.52815				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	100.31617				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.45134				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.63131				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.37694				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.52793				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.68464				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.40915				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32: On 02/04/2024 Spot Bond					0.00000	100.96327				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	102.05732				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.96594				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.14888				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.47064				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.74092				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.57519				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.45619				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.43898				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.66855				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.80435				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.25282				0.00	0	
Total FRC343 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 FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.79647				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.64000				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.24557				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.85428				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.73934				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2022 Spot Bond					0.00000	100.65565				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.16737				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.99507				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.75064				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	100.82905				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.75699				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.76329				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC359 On 14/11/2022 Spot Bond					0.00000	100.61402				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.81121				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.64546				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2022 Spot Bond					0.00000	101.04785				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.48657				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	100.40871				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	100.62535				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	102.07656				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	100.17848				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.57736				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	

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	103.58805				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.75308				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.74958				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.68642				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.07563				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.96538				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.94224				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.26240				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.51014				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.43080				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 24/03/2022 Spot Bond					0.00000	101.13075				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC38: On 28/04/2022 Spot Bond					0.00000	100.60986				0.00	0	
Total FRC383 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 FRC383										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.33328				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.33328				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.32013				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.32013				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	100.03121				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.13362				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	100.08706				0.00	0	35,000,000.00
Total FRC391 SPOT										0.00	0	35,000,000.00
Total For FRC391										0.00	0	35,000,000.00
FRI33 On 28/02/2033 Spot Bond			4.38000	106.51909	4.38000	106.48711				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.55000	118.57524	4.55000	118.53884				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.76675				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.34092				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.85178				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.28844				0.00	40,000,000	20,000,000
Total FRJ25 SPOT										0.00	40,000,000	20,000,000
Total For FRJ25										0.00	40,000,000	20,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.20295				0.00	1,179,850,000	294,962,500
Total FRJ26 SPOT										0.00	1,179,850,000	294,962,500
Total For FRJ26										0.00	1,179,850,000	294,962,500
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.31172				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.12090				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.19250				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.13979				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.09800	4.09800	4.09800	109.51289				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.52000	4.52000	4.52000	118.98897				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.18017				0.00	0	800,000,000
Total FRS103 SPOT										0.00	0	800,000,000
Total For FRS103										0.00	0	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
FRS104 On 23/01/2024 Spot Bond					0.00000	100.58251				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.66000	116.94180	4.66000	116.90556				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.64000	229.46463	4.64000	229.39382				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.80000	114.90128	4.80000	114.86523				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.67000	4.67000	4.67000	228.75432				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.45000	153.37155	3.45000	153.32907				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	132.06254	3.70500	132.02504				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.60000	117.82944	4.60000	117.79311				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.79000	226.28836	4.79000	226.21760				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.84000	225.24130	4.84000	225.17061				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.98000	124.60739	2.98000	155.34435				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.87000	224.61589	4.87000	224.54520				0.00	0	
Total FRS123 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 FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.80000	114.90128	4.80000	114.86523				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.18000	203.09576	4.18000	203.03562				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.55000	104.66503	5.55000	104.63009				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.07000	204.31477	4.07000	204.25487				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.13000	203.64881	4.13000	203.58878				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.38000	214.29669	5.38000	214.22631				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.50000	105.31260	5.50000	105.27757				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.80000	4.80000	4.80000	114.86523				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.78000	115.19017	4.78000	115.15410				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.94000	205.76629	3.94000	205.70668				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.15000	218.87816	5.15000	218.80766				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.07000	204.31477	4.07000	204.25487				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.07000	204.31477	4.07000	204.25487				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.47100	211.10248	3.47100	211.04401				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.75000	152.10241	3.75000	152.05903				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.42000	200.46505	4.42000	200.40438				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.46000	200.03042	4.46000	199.96968				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.72000	152.22874	3.72000	152.18547				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.93500	205.82235	3.93500	205.76276				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.47000	4.47000	4.47000	199.86118				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.06577				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.74511				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.82152				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.26029				0.00	152,000,000	38,000,000
Total FRS180 SPOT										0.00	152,000,000	38,000,000
Total For FRS180										0.00	152,000,000	38,000,000
FRS182 On 27/09/2025 Spot Bond					0.00000	101.21295				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	195.52440				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	142.11097				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	178.69402				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	64.96256				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.44494				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.50605				0.00	152,000,000	38,000,000
Total FRS199 SPOT										0.00	152,000,000	38,000,000
Total For FRS199										0.00	152,000,000	38,000,000
FRS200 On 12/08/2025 Spot Bond					0.00000	100.38798				0.00	156,000,000	39,000,000
Total FRS200 SPOT										0.00	156,000,000	39,000,000
Total For FRS200										0.00	156,000,000	39,000,000
FRS201 On 06/08/2025 Spot Bond					0.00000	100.15603				0.00	400,000,000	100,000,000
Total FRS201 SPOT										0.00	400,000,000	100,000,000
Total For FRS201										0.00	400,000,000	100,000,000
FRS206 On 14/10/2025 Spot Bond					0.00000	100.83872				0.00	148,000,000	37,000,000
Total FRS206 SPOT										0.00	148,000,000	37,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS206										0.00	148,000,000	37,000,000
FRS20: On 18/11/2024 Spot Bond					0.00000	100.30235				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	101.09616				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	101.77798				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	
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	101.25282				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	101.01507				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.40204				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	105.36164				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	111.74384				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	103.52361				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.31040				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24: On 12/12/2025 Spot Bond					0.00000	73.98740				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	99.99906				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	111.96736				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.22463				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	100.81448				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.10829				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25: On 23/01/2024 Spot Bond					0.00000	109.00262				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25: On 24/03/2022 Spot Bond					0.00000	102.45054				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	101.71019				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	100.18972				0.00	0	
Total FRS261 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 FRS261										0.00	0	
FRS26: On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26: On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26: On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26: On 31/03/2032 Spot Bond					0.00000	101.24772				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	110.14888				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	101.25706				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26: On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27: On 05/07/2022 Spot Bond					0.00000	106.30995				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27: On 14/07/2022 Spot Bond					0.00000	101.84386				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27: On 21/07/2022 Spot Bond					0.00000	101.60421				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	101.24957				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 18/08/2022 Spot Bond					0.00000	100.27972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.57224				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.73929				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.17715				0.00	0	500,000,00
Total FRS280 SPOT										0.00	0	500,000,00
Total For FRS280										0.00	0	500,000,00
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.32568				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			9.69000	9.69000	9.69000	99.16430				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.69000	9.69000	9.69000	99.16430				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.64645				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	100.53378				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.05400	11.05400	11.05400	92.42190				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29 On 12/02/2024 Spot Bond					0.00000	96.15963				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	89.30406				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	94.02869				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 28/04/2022 Spot Bond					0.00000	100.58827				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.96000	1.96000	1.96000	322.74061				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.69000	324.26135	1.69000	324.18717				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.70000	1.70000	1.70000	324.13343				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.53259				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.50000	110.78543	4.50000	110.75160				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.16000	74.52156	4.16000	117.54302				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.87000	2.87000	2.87000	155.82057				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	154.61179				0.00	0	
Total FRS87 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 FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.76000	2.76000	2.76000	318.50457				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.96000	5.96000	5.96000	101.85925				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.44500	110.72465	7.44500	110.70242				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.73500	107.03737	7.73500	107.01494				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.26500	108.77995	8.26500	108.75576			8,102,169,582,000.00	980,298,800	336,124,000	
Total FRX26 SPOT									8,102,169,582,000.00	980,298,800	336,124,000	
Total For FRX26									8,102,169,582,000.00	980,298,800	336,124,000	
FRX27 On 07/03/2027 Spot Bond			8.30500	107.65820	8.30500	107.63441			186,199,601,544,000.00	22,420,180,800	6,205,045,200	
Total FRX27 SPOT									186,199,601,544,000.00	22,420,180,800	6,205,045,200	
Total For FRX27									186,199,601,544,000.00	22,420,180,800	6,205,045,200	
FRX28 On 26/07/2028 Spot Bond			8.54500	108.80851	8.54500	108.78336			0.00	0	0	
Total FRX28 SPOT									0.00	0	0	
Total For FRX28									0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			9.30500	103.45519	9.30500	103.42920			0.00	0	0	
Total FRX30 SPOT									0.00	0	0	
Total For FRX30									0.00	0	0	
FRX31 On 21/02/2031 Spot Bond			9.45500	100.70466	9.45500	100.67897			0.00	0	0	
Total FRX31 SPOT									0.00	0	0	
Total For FRX31									0.00	0	0	
FRX32 On 31/03/2032 Spot Bond			9.64500	110.19474	9.64500	110.16623			0.00	0	0	
Total FRX32 SPOT									0.00	0	0	
Total For FRX32									0.00	0	0	
FRX45 On 14/04/2045 Spot Bond			11.14500	77.29992	11.14500	77.27689			0.00	0	0	
Total FRX45 SPOT									0.00	0	0	
Total For FRX45									0.00	0	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.17636			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.44662				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.24584				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.23495				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.24232				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.24449				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.56032				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.59035				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.62961				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.64922				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.51828				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.60843				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.38631				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.23912				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.19201				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.51739				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.12663				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.64000	116.75365	3.64000	116.72077				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.93870				0.00	0	90,000,00
Total GRT07 SPOT										0.00	0	90,000,00
Total For GRT07										0.00	0	90,000,00
GRT17 On 17/10/2023 Spot Bond			6.57900	109.35601	6.57900	109.33657				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	99.93628				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.58164				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.04500	109.40964	7.04500	109.38884				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.73949				0.00	0	
Total GRT22 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 GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.53542				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.99039				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.45498				0.00	0	130,000,00
Total GRT25G SPOT										0.00	0	130,000,00
Total For GRT25G										0.00	0	130,000,00
GRT26 On 09/03/2028 Spot Bond					0.00000	99.99986				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.70643				0.00	0	10,000,00
Total GRT27 SPOT										0.00	0	10,000,00
Total For GRT27										0.00	0	10,000,00
GRT29 On 10/12/2023 Spot Bond					0.00000	99.73889				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.66391				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.14129				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.46198				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.44322				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.52795				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.96567				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.00655				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.56945				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.71437				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.85632				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.25619				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.96529				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.01977				0.00	0	640,000,0€
Total GRT47 SPOT										0.00	0	640,000,0€
Total For GRT47										0.00	0	640,000,0€
GRT48 On 22/04/2026 Spot Bond					0.00000	101.02856				0.00	0	50,000,0€
Total GRT48 SPOT										0.00	0	50,000,0€
Total For GRT48										0.00	0	50,000,0€
H10T1 On 26/02/2023 Spot Bond					0.00000	100.52790				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.17288				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.91264				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T2 On 12/08/2022 Spot Bond					0.00000	100.33809				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.18272				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.90289				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.12230				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.58801				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.81001				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.87548				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.09431				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.00178				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.07532				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.01019				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.99167				0.00	0	
Total HPF13 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 HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.29000	321.06293	2.29000	320.98423			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.65000	2.65000	2.65000	327.09937			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.42500	99.94727	10.42500	99.91922			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.63000	79.76454	4.63000	106.65901			0.00	0	10,000,000,00
Total HWAY33 SPOT									0.00	0	10,000,000,00
Total For HWAY33									0.00	0	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			10.87000	90.06059	10.87000	90.03427		2,206,610,000,000.00		203,000,000	3,667,917,10
Total HWAY34 SPOT								2,206,610,000,000.00		203,000,000	3,667,917,10
Total For HWAY34								2,206,610,000,000.00		203,000,000	3,667,917,10
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.07580	100.00000	10.05326			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.42000	86.24068	11.42000	86.21423			0.00	0	7,690,000,00
Total HWAY35 SPOT									0.00	0	7,690,000,00
Total For HWAY35									0.00	0	7,690,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.07363	100.00000	10.05109			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	100.88539			0.00	0	15,490,000,00
Total HWF11 SPOT									0.00	0	15,490,000,00
Total For HWF11									0.00	0	15,490,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.72110			0.00	0	500,000,00
Total HWF12 SPOT									0.00	0	500,000,00
Total For HWF12									0.00	0	500,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.14255			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.22000	158.70907	2.30000	158.31633		681,100,170,936,000.00		306,801,878,800	538,009,054,60

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 I2025 SPOT									1,100,170,936,000.00	306,801,878,800	538,009,054,600
Total For I2025									1,100,170,936,000.00	306,801,878,800	538,009,054,600
I2029 On 31/03/2029 Spot Bond			3.10000	118.67265	3.17000	118.10534			202,271,782,200,000.00	65,248,962,000	352,588,967,800
Total I2029 SPOT									12,271,782,200,000.00	65,248,962,000	352,588,967,800
Total For I2029									12,271,782,200,000.00	65,248,962,000	352,588,967,800
I2033 On 28/02/2033 Spot Bond			3.79000	112.73945	3.88000	111.73261			297,568,954,061,000.00	78,514,235,900	325,808,713,100
Total I2033 SPOT									17,568,954,061,000.00	78,514,235,900	325,808,713,100
Total For I2033									17,568,954,061,000.00	78,514,235,900	325,808,713,100
I2038 On 31/01/2038 Spot Bond			3.86000	129.45863	3.90000	128.75919			133,039,315,068,000.00	34,466,143,800	329,623,497,900
Total I2038 SPOT									13,039,315,068,000.00	34,466,143,800	329,623,497,900
Total For I2038									13,039,315,068,000.00	34,466,143,800	329,623,497,900
I2046 On 31/03/2046 Spot Bond			3.90000	119.22567	3.93000	118.59435			224,065,194,600,000.00	57,452,614,000	393,275,999,200
Total I2046 SPOT									14,065,194,600,000.00	57,452,614,000	393,275,999,200
Total For I2046									14,065,194,600,000.00	57,452,614,000	393,275,999,200
I2050 On 31/12/2050 Spot Bond			3.90000	121.59297	3.91000	121.32935			487,343,285,130,000.00	124,959,816,700	394,567,915,400
Total I2050 SPOT									17,343,285,130,000.00	124,959,816,700	394,567,915,400
Total For I2050									17,343,285,130,000.00	124,959,816,700	394,567,915,400
IBG01 On 07/02/2025 Spot Bond					0.00000	100.43672			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.45293			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.41500	6.41500	6.41500	103.15957			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.39781			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.42000	320.37547	2.42000	320.29581			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL115 On 21/05/2023 Spot Bond					0.00000	100.69611				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.52900				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.80668				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.16107				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.65201				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.37238				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.06399				0.00	400,000,000	200,000,000
Total IBL133 SPOT										0.00	400,000,000	200,000,000
Total For IBL133										0.00	400,000,000	200,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.81778				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.24419				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.72223				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.44205				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.38310				0.00	0	
Total IBL138 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 IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.23691				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.23666				0.00	400,000,000	200,000,000
Total IBL145 SPOT										0.00	400,000,000	200,000,000
Total For IBL145										0.00	400,000,000	200,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	101.03417				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.17163				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.17809				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.23195				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.58941				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.45710				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.34733				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.48548				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.73849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.76483				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.27737				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.64465				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.65419				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.67749				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.18210				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.18783				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.98624				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.98576				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.81558				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.74046				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL196 On 08/11/2022 Spot Bond					0.00000	100.54500				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.46527				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.42607				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.10438				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.10769				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.00595				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.51955				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.58235				0.00	0	
Total IBL208 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 IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.29022				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.21579				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.20199				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.20199				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.20199				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	40,000,000,000	57,500,000,000	
Total IBL215 SPOT									10,000,000,000,000.00	40,000,000,000	57,500,000,000	
Total For IBL215									10,000,000,000,000.00	40,000,000,000	57,500,000,000	
IBL60 On 17/02/2024 Spot Bond			7.12000	106.17942	7.12000	106.15891			0.00	0		
Total IBL60 SPOT									0.00	0		
Total For IBL60									0.00	0		
IBL78 On 25/11/2022 Spot Bond			5.49000	106.01693	5.49000	106.00107			0.00	0		
Total IBL78 SPOT									0.00	0		
Total For IBL78									0.00	0		
IBL98 On 03/10/2023 Spot Bond					0.00000	102.12946			0.00	0		
Total IBL98 SPOT									0.00	0		
Total For IBL98									0.00	0		
IDCG06 On 24/11/2024 Spot Bond			9.06000	103.92418	9.06000	103.89875			0.00	0		
Total IDCG06 SPOT									0.00	0		
Total For IDCG06									0.00	0		
IDCG08 On 13/05/2030 Spot Bond			10.41500	108.26872	10.41500	108.41650			0.00	0		
Total IDCG08 SPOT									0.00	0		
Total For IDCG08									0.00	0		
IDCG11 On 05/12/2026 Spot Bond			9.65500	107.06048	9.65500	107.03274			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.01981				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.53821				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.12889				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.46396				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	99.92925				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.81593				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.87178				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.67415				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.68318				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.27574				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.38500	102.94218	8.38500	102.91896				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	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
INLV01 On 12/08/2024 Spot Bond					0.00000	103.42181				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.31997				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.11452				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.16421				0.00	12,000,000,000	3,000,000,000
Total INLV07 SPOT										0.00	12,000,000,000	3,000,000,000
Total For INLV07										0.00	12,000,000,000	3,000,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	101.93122				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.87601				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.04247				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.25773				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.19464				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	101.26628				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.00099				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.48152				0.00	112,000,000	28,000,000
Total IPF24 SPOT										0.00	112,000,000	28,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IPF24									0.00	112,000,000	28,000,000
IPF25 On 15/10/2023 Spot Bond					0.00000	100.75072			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.44807			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.45542			0.00	0	
Total IPF27 SPOT									0.00	0	
Total For IPF27									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.02277			0.00	0	
Total IPF30 SPOT									0.00	0	
Total For IPF30									0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.74186			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.00556			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.92315			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.34641			0.00	0	
Total IPFC37 SPOT									0.00	0	
Total For IPFC37									0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.27831			0.00	0	
Total IPFG01 SPOT									0.00	0	
Total For IPFG01									0.00	0	
IV019 On 31/03/2028 Spot Bond			4.83000	196.06124	4.83000	195.99975		427,938,000,000.00		88,600,000	44,300,000
Total IV019 SPOT								427,938,000,000.00		88,600,000	44,300,000
Total For IV019								427,938,000,000.00		88,600,000	44,300,000
IV035 On 07/04/2022 Spot Bond					0.00000	101.65281			0.00	0	
Total IV035 SPOT									0.00	0	
Total For IV035									0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.39722			0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV046 SPOT										0.00	400,000,000	200,000,000
Total For IV046										0.00	400,000,000	200,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	105.51691				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.73000	197.12497	4.73000	197.06368				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.40285				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	101.13604				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.42198				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.42975				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.52283				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.04412				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC159 On 06/06/2023 Spot Bond					0.00000	101.37058				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.87117				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.03107				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.05890				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.95562				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.39088				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.50881				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.35147				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.58954	7.40000	101.56927				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.49409				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.64318				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.76087	7.23000	100.74146				0.00	0	
Total IVC194 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 IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.45291				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.16754	7.45000	100.14780				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.98092				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	101.79750	3.91012	101.78679				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.78290				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.28647				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.51405				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			7.01000	7.01000	7.01000	101.04062				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.03013				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.99983				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			6.35000	6.35000	6.35000	100.70731				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.05000	7.05000	7.05000	99.28782				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.20449				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.55000	4.55000	4.55000	99.92526				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	99.83821				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	99.57334				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.31162				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.70000	4.70000	4.70000	99.20797				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.70000	4.70000	4.70000	98.94253				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ088 On 31/03/2022 Spot Bond			4.55000	4.55000	4.55000	99.67694				0.00	0	
Total IVZ088 SPOT										0.00	0	
Total For IVZ088										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			4.70000	4.70000	4.70000	98.85437				0.00	0	
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JPM002 On 05/07/2023 Spot Bond					0.00000	101.53909				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.56433				0.00	132,000,000	33,000,000
Total KAP012 SPOT										0.00	132,000,000	33,000,000
Total For KAP012										0.00	132,000,000	33,000,000
KAP013 On 24/05/2022 Spot Bond					0.00000	100.26025				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.71092				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.30708				0.00	320,000,000	80,000,000
Total KAP015 SPOT										0.00	320,000,000	80,000,000
Total For KAP015										0.00	320,000,000	80,000,000
KAP016 On 29/04/2022 Spot Bond					0.00000	100.70578				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.77764				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.04237				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.64744				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.90540				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	99.90506				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.28893				0.00	0	
Total KAP022 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 KAP022										0.00	0	
KAP02: On 04/03/2027 Spot Bond					0.00000	100.08047				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.27896				0.00	200,000,000	100,000,000
Total KAP11 SPOT										0.00	200,000,000	100,000,000
Total For KAP11										0.00	200,000,000	100,000,000
KW01 On 31/10/2027 Spot Bond			9.13500	123.73074	9.13500	123.70021				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.91000	106.19344	6.91000	106.17362				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.86874				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.65698				0.00	2,000,000,000	1,000,000,000
Total LGL08 SPOT										0.00	2,000,000,000	1,000,000,000
Total For LGL08										0.00	2,000,000,000	1,000,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	102.19169				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.71515				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.92929				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.04371				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.25749				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.26399				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.11937				0.00	0	2,500,000.00
Total MBF063 SPOT										0.00	0	2,500,000.00
Total For MBF063										0.00	0	2,500,000.00
MBF06: On 30/09/2022 Spot Bond					0.00000	101.16497				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.31220				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.14547				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.42068				0.00	320,000,000	80,000.00
Total MBF070 SPOT										0.00	320,000,000	80,000.00
Total For MBF070										0.00	320,000,000	80,000.00
MBF07: On 17/09/2024 Spot Bond					0.00000	99.89290				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.84719				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.21294				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.53964				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.32419				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.13721				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04: On 27/03/2022 Spot Bond					0.00000	100.95144				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.97085				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	100.38417				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05: On 12/03/2023 Spot Bond					0.00000	100.37203				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.93790				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.38500	8.38500	8.38500	109.30439				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 12/08/2022 Spot Bond			6.42900	102.62813	6.42900	102.61054			119,489,394,000.00	18,586,000	1,054,646,500	
Total MMIG05 SPOT									119,489,394,000.00	18,586,000	1,054,646,500	
Total For MMIG05									119,489,394,000.00	18,586,000	1,054,646,500	
MMIG0: On 19/10/2028 Spot Bond					0.00000	102.23666				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0: On 18/09/2024 Spot Bond					0.00000	100.85136				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01: On 10/12/2026 Spot Bond					0.00000	100.83311				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02: On 10/12/2026 Spot Bond			9.03500	103.23925	9.03500	103.21419			397,540,000,000.00	44,000,000	11,000,000	
Total MML02 SPOT									397,540,000,000.00	44,000,000	11,000,000	
Total For MML02									397,540,000,000.00	44,000,000	11,000,000	
MML03: On 15/03/2028 Spot Bond					0.00000	101.32119				0.00	0	
Total MML03 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 MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.28500	93.55414	9.28500	93.52791				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.41828				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.37229				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.57595				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.68807				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.93999				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.43781				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.43388				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.09325				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.59831				0.00	500,000,000	2,500,000,000
Total MTN17 SPOT										0.00	500,000,000	2,500,000,000
Total For MTN17										0.00	500,000,000	2,500,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	98.56874				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.03011				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.87673				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.90662				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.65871				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.98000	98.61001	8.98000	98.58609				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.70888				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.45270				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.36160				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.14886				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	99.91155				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.31562				0.00	1,364,643,600	341,160,900
Total MTN29 SPOT										0.00	1,364,643,600	341,160,900
Total For MTN29										0.00	1,364,643,600	341,160,900
MTN30 On 15/09/2028 Spot Bond					0.00000	100.84159				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.92748				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.25036				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.26659				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.26651				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.26243				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.66375				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.29067				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.65778				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.02472				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.12428				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.44179				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.71165				0.00	0	
Total N7D25 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 N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.95983				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.77500	103.50600	6.77500	103.48695				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.00000	105.02247	7.00000	105.00251				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.91500	103.13365	9.91500	103.10607				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.60201				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.86078				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.55414				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.62039				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.57401				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.54802				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.29504				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.56500	110.53014	6.56500	110.51042			736,944,884,000.00		112,253,600	28,063,400

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 NBK13A SPOT									736,944,884,000.00	112,253,600	28,063,400
Total For NBK13A									736,944,884,000.00	112,253,600	28,063,400
NBK16/On 12/02/2025 Spot Bond			7.69200	105.17330	7.69200	105.15137			112,279,317,878,400.00	14,596,895,200	3,649,223,800
Total NBK16A SPOT									12,279,317,878,400.00	14,596,895,200	3,649,223,800
Total For NBK16A									12,279,317,878,400.00	14,596,895,200	3,649,223,800
NBK17/On 22/04/2026 Spot Bond			8.38000	109.15528	8.38000	109.13067			0.00	0	0
Total NBK17A SPOT									0.00	0	0
Total For NBK17A									0.00	0	0
NBK19/On 01/06/2022 Spot Bond			6.39500	103.31755	6.39500	103.29971			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/On 01/06/2026 Spot Bond			7.49500	113.01389	7.49500	112.99105			77,621,334,922,000.00	10,356,415,600	2,589,103,900
Total NBK20A SPOT									77,621,334,922,000.00	10,356,415,600	2,589,103,900
Total For NBK20A									77,621,334,922,000.00	10,356,415,600	2,589,103,900
NBK21/On 21/07/2027 Spot Bond			8.86000	108.82005	8.86000	108.79398			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK22/On 19/11/2022 Spot Bond			5.75000	105.96664	5.75000	105.95005			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK23/On 19/11/2025 Spot Bond			7.51300	113.32029	7.51300	113.29721			180,312,000,000.00	24,000,000	6,000,000
Total NBK23A SPOT									180,312,000,000.00	24,000,000	6,000,000
Total For NBK23A									180,312,000,000.00	24,000,000	6,000,000
NBK24/On 19/11/2027 Spot Bond			8.55500	113.87846	8.55500	113.85211			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK25/On 17/02/2023 Spot Bond			6.02500	6.02500	6.02500	104.77672			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25/On 12/02/2025 Spot Bond					0.00000	102.30877			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	48.60132	100.00000	48.49257			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK26I On 22/04/2026 Spot Bond					0.00000	103.06808				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			8.31000	113.50656	8.31000	113.48105			138,709,715,592,000.00	16,691,903,200	4,172,975,800	
Total NBK27A SPOT									18,709,715,592,000.00	16,691,903,200	4,172,975,800	
Total For NBK27A									18,709,715,592,000.00	16,691,903,200	4,172,975,800	
NBK28I On 02/08/2023 Spot Bond			6.06100	106.21063	6.06100	106.19311			5,101,924,330,800.00	841,762,800	210,440,700	
Total NBK28A SPOT									5,101,924,330,800.00	841,762,800	210,440,700	
Total For NBK28A									5,101,924,330,800.00	841,762,800	210,440,700	
NBK29I On 31/07/2026 Spot Bond			8.06000	109.96709	8.06000	109.94309			15,652,091,208,000.00	1,941,946,800	485,486,700	
Total NBK29A SPOT									15,652,091,208,000.00	1,941,946,800	485,486,700	
Total For NBK29A									15,652,091,208,000.00	1,941,946,800	485,486,700	
NBK30I On 20/02/2024 Spot Bond			6.59000	105.89584	6.59000	105.87688			0.00	0		
Total NBK30A SPOT									0.00	0		
Total For NBK30A									0.00	0		
NBK31I On 09/11/2023 Spot Bond			6.12000	108.26554	6.12000	108.24752			0.00	0		
Total NBK31A SPOT									0.00	0		
Total For NBK31A									0.00	0		
NBK31I On 17/02/2023 Spot Bond					0.00000	101.25116			0.00	0		
Total NBK31B SPOT									0.00	0		
Total For NBK31B									0.00	0		
NBK35I On 10/05/2023 Spot Bond					0.00000	101.73157			0.00	0		
Total NBK35B SPOT									0.00	0		
Total For NBK35B									0.00	0		
NBK36I On 10/05/2026 Spot Bond					0.00000	104.11503			0.00	0		
Total NBK36B SPOT									0.00	0		
Total For NBK36B									0.00	0		
NBK4 On 28/10/2024 Spot Bond			10.71000	10.71000	10.71000	76.45737			0.00	0		
Total NBK4 SPOT									0.00	0		
Total For NBK4									0.00	0		
NBK40I On 31/07/2026 Spot Bond					0.00000	103.23624			0.00	0		
Total NBK40B SPOT									0.00	0		
Total For NBK40B									0.00	0		
NBK43I On 20/02/2024 Spot Bond					0.00000	101.63102			0.00	0		
Total NBK43B 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 NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.80927				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.26180				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.58591				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.05229				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.26604				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.79055				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.75843				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.88771				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.74998				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.52483				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.65647				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.00405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.36274				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.54544				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.35521				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.73007				0.00	7,700,000,000	3,850,000,000
Total NBKB62 SPOT										0.00	7,700,000,000	3,850,000,000
Total For NBKB62										0.00	7,700,000,000	3,850,000,000
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.25600				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.26907				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.88000	101.11512	9.88000	106.40259				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.25827				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.91500	100.75078	9.91500	105.95345			62,644,889,544,000.00		6,318,193,600	1,579,548,400
Total NCLN85 SPOT									2,644,889,544,000.00	6,318,193,600	1,579,548,400	
Total For NCLN85									2,644,889,544,000.00	6,318,193,600	1,579,548,400	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.26907				0.00	0	
Total NCLN87 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 NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.28622				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.30781				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.88971				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.88971				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.17756				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.80763				0.00	940,000,000	470,000,000
Total NGL02 SPOT										0.00	940,000,000	470,000,000
Total For NGL02										0.00	940,000,000	470,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.23241				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.03071				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.60609				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.14757				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.03598				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.77919				0.00	160,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total NGL08 SPOT										0.00	160,000,000	40,000,000
Total For NGL08										0.00	160,000,000	40,000,000
NGL09 On 19/06/2026 Spot Bond					0.00000	102.41964				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.19982				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.86102				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.78136				0.00	48,000,000	12,000,000
Total NGLT1B SPOT										0.00	48,000,000	12,000,000
Total For NGLT1B										0.00	48,000,000	12,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.97138				0.00	1,320,000,000	660,000,000
Total NGT103 SPOT										0.00	1,320,000,000	660,000,000
Total For NGT103										0.00	1,320,000,000	660,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	105.23587				0.00	40,000,000	2,510,000,000
Total NGT104 SPOT										0.00	40,000,000	2,510,000,000
Total For NGT104										0.00	40,000,000	2,510,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	103.25434				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.33785				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.63039				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.92153				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.72119				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT11(On 27/12/2026 Spot Bond					0.00000	101.59065				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.79090				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.28831				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.14731				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.80378				0.00	65,000,000	65,000,00
Total NHM011 SPOT										0.00	65,000,000	65,000,00
Total For NHM011										0.00	65,000,000	65,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	99.90401				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.90212				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.81674				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.86029				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.57102				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.81050				0.00	0	2,700,000,00
Total NHM020 SPOT										0.00	0	2,700,000,00
Total For NHM020										0.00	0	2,700,000,00
NHM02 On 26/11/2026 Spot Bond					0.00000	100.21260				0.00	0	
Total NHM021 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 NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	225.17061				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.44000	3.44000	3.44000	211.40237				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.05500	3.05500	3.05500	155.02065				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.64000	3.64000	3.64000	114.57885				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.65000	4.65000	4.65000	117.05294				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.16000	3.16000	3.16000	154.56882				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	205.80897	3.45000	205.75206				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.96000	2.96000	2.96000	155.43080				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.08500	3.08500	3.08500	215.55642				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.23000	213.90631	3.23000	213.84846				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.76500	115.40742	4.76500	115.37133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.93591				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.11775				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.92231				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.27176				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.61246				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.69731				0.00	104,000,000	26,000,00
Total NN023 SPOT										0.00	104,000,000	26,000,00
Total For NN023										0.00	104,000,000	26,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	100.08628				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.23611				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.85818				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.22779				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	135.74751				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN039 On 06/03/2027 Spot Bond					0.00000	99.06882				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.25435				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.49108				0.00	400,000,000	100,000,000
Total NN040 SPOT										0.00	400,000,000	100,000,000
Total For NN040										0.00	400,000,000	100,000,000
NN043 On 03/03/2023 Spot Bond					0.00000	169.01434				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.44829				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	168.76975				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	163.47183				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.92163				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	140.44774				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.81537				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	91.08970				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.07425				0.00	0	
Total NN058 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 NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.91761				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	99.66977				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.03936				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.47110				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.13690				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.28176				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.85040				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.02811				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.92130				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.85040				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.82681				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.09461				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.93109				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.87356				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	95.43304				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	121.91000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.44000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	124.08000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	122.44000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	121.21721				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	123.12380				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.56345				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	107.79949				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03 On 01/08/2022 Spot Bond					0.00000	123.12380				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	93.09706				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04; On 04/08/2026 Spot Bond					0.00000	95.05681				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04; On 05/05/2022 Spot Bond					0.00000	100.41144				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05; On 22/03/2022 Spot Bond					0.00000	101.08301				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05; On 22/03/2022 Spot Bond					0.00000	101.07948				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05; On 22/03/2022 Spot Bond					0.00000	101.07948				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.96246				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06; On 28/03/2022 Spot Bond					0.00000	101.00742				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06; On 31/10/2022 Spot Bond					0.00000	102.00627				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07; On 26/05/2022 Spot Bond					0.00000	100.13565				0.00	0	
Total NNF074 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 NNF074										0.00	0	
NNF07: On 29/04/2022 Spot Bond					0.00000	100.54314				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07: On 29/07/2022 Spot Bond					0.00000	100.52902				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF07: On 28/04/2022 Spot Bond					0.00000	100.58718				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	129.08074				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	85.57824				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	100.24796				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.24845				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.22611				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.18788				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	110.21616				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.26472				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2022 Spot Bond					0.00000	100.25446				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.20601				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.17608				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.21204				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			7.00000	107.61304	7.00000	107.59259				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.63000	203.92569	2.63000	203.87383				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.41500	112.04473	10.41500	112.01348				0.00	0	435,383,70
Total NRA028 SPOT										0.00	0	435,383,70
Total For NRA028										0.00	0	435,383,70
NRA02: On 30/11/2028 Spot Bond			100.00000	15.68257	100.00000	15.64768				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	101.18486				0.00	144,000,000	36,000,00
Total NTC21 SPOT										0.00	144,000,000	36,000,00
Total For NTC21										0.00	144,000,000	36,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.61722				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.30771				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.92851				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
NTC28 On 12/12/2024 Spot Bond					0.00000	99.92748			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.81522			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	99.98440			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.41244			0.00	0	19,000,000.00
Total NTC32 SPOT									0.00	0	19,000,000.00
Total For NTC32									0.00	0	19,000,000.00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.57208			0.00	0	
Total NTC33 SPOT									0.00	0	
Total For NTC33									0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.79817			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.09380			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			6.36000	99.84342	6.36000	99.82606		951,980,064,000.00	149,682,400	37,420,600	
Total OML06 SPOT								951,980,064,000.00	149,682,400	37,420,600	
Total For OML06								951,980,064,000.00	149,682,400	37,420,600	
OML07 On 19/03/2025 Spot Bond			7.50500	108.91632	7.50500	108.89415		0.00	0	1,530,000,000	
Total OML07 SPOT								0.00	0	1,530,000,000	
Total For OML07								0.00	0	1,530,000,000	
OML09 On 14/09/2022 Spot Bond			6.58500	102.01567	6.58500	101.99741		1,121,902,254,000.00	170,372,400	42,593,100	
Total OML09 SPOT								1,121,902,254,000.00	170,372,400	42,593,100	
Total For OML09								1,121,902,254,000.00	170,372,400	42,593,100	
OML10 On 14/09/2025 Spot Bond			8.59000	108.09279	8.59000	108.06767		92,783,342,236,000.00	10,801,320,400	3,370,330,100	
Total OML10 SPOT								92,783,342,236,000.00	10,801,320,400	3,370,330,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML10										12,783,342,236,000.00	10,801,320,400	3,370,330,10
OML11 On 11/06/2024 Spot Bond					0.00000	99.90825				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.37059				0.00	0	2,800,000,00
Total OML12 SPOT										0.00	0	2,800,000,00
Total For OML12										0.00	0	2,800,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.16239				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.21687				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.23318				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.26698				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.90555				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.15467				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.92629				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.15274				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.48500	110.04079	8.13500	111.44710				403,066,265,161,000.00	3,347,444,462,600	1,887,930,400,20
Total R186 SPOT										13,066,265,161,000.00	347,444,462,600	387,930,400,20
Total For R186										13,066,265,161,000.00	347,444,462,600	387,930,400,20
R197 On 07/12/2023 Spot Bond			1.26000	326.57967	1.35000	326.02103				189,771,172,290,000.00	150,612,041,500	65,610,993,60

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 R197 SPOT									19,771,172,290,000.00	150,612,041,500	65,610,993,60
Total For R197									19,771,172,290,000.00	150,612,041,500	65,610,993,60
R202 On 07/12/2033 Spot Bond			3.79000	248.50464	3.84000	247.26274			91,948,818,580,000.00	24,260,902,000	134,205,986,30
Total R202 SPOT									11,948,818,580,000.00	24,260,902,000	134,205,986,30
Total For R202									11,948,818,580,000.00	24,260,902,000	134,205,986,30
R2023 On 28/02/2023 Spot Bond			5.50000	102.31121	5.40000	102.39149			829,790,500,000,000.00	150,871,000,000	666,013,100,00
Total R2023 SPOT									19,790,500,000,000.00	150,871,000,000	666,013,100,00
Total For R2023									19,790,500,000,000.00	150,871,000,000	666,013,100,00
R2030 On 31/01/2030 Spot Bond			9.92000	90.48098	9.64500	91.85233			996,473,749,472,000.00	3,931,096,144,100	3,285,509,482,20
Total R2030 SPOT									16,473,749,472,000.00	931,096,144,100	285,509,482,20
Total For R2030									16,473,749,472,000.00	931,096,144,100	285,509,482,20
R2032 On 31/03/2032 Spot Bond			10.32500	90.84261	10.06500	92.29722			538,378,055,972,500.00	923,813,855,300	833,330,936,40
Total R2032 SPOT									18,378,055,972,500.00	923,813,855,300	833,330,936,40
Total For R2032									18,378,055,972,500.00	923,813,855,300	833,330,936,40
R2035 On 28/02/2035 Spot Bond			10.73500	87.37118	10.44500	89.19169			728,149,995,426,500.00	999,361,899,900	3,358,886,138,70
Total R2035 SPOT									18,149,995,426,500.00	999,361,899,900	3,358,886,138,70
Total For R2035									18,149,995,426,500.00	999,361,899,900	3,358,886,138,70
R2037 On 31/01/2037 Spot Bond			10.91000	83.32344	10.62500	85.12885			986,613,700,099,000.00	915,363,308,900	3,238,663,229,40
Total R2037 SPOT									16,613,700,099,000.00	915,363,308,900	238,663,229,40
Total For R2037									16,613,700,099,000.00	915,363,308,900	238,663,229,40
R2040 On 31/01/2040 Spot Bond			11.03500	85.18128	10.75000	87.12052			702,696,907,481,500.00	426,161,930,900	3,165,908,573,50
Total R2040 SPOT									12,696,907,481,500.00	426,161,930,900	1,659,908,573,50
Total For R2040									12,696,907,481,500.00	426,161,930,900	1,659,908,573,50
R2044 On 31/01/2044 Spot Bond			11.08000	81.85343	10.80500	83.75528			341,900,778,128,000.00	752,879,131,600	3,746,157,372,00
Total R2044 SPOT									11,900,778,128,000.00	752,879,131,600	746,157,372,00
Total For R2044									11,900,778,128,000.00	752,879,131,600	746,157,372,00
R2048 On 28/02/2048 Spot Bond			11.01500	80.93838	10.73500	82.94050			591,937,054,734,500.00	2,777,297,962,300	3,883,347,715,20
Total R2048 SPOT									11,937,054,734,500.00	777,297,962,300	3,883,347,715,20
Total For R2048									11,937,054,734,500.00	777,297,962,300	3,883,347,715,20
R209 On 31/03/2036 Spot Bond			10.71500	70.69234	10.43000	72.25714			859,415,448,085,000.00	546,842,319,000	661,671,654,40
Total R209 SPOT									19,415,448,085,000.00	546,842,319,000	661,671,654,40
Total For R209									19,415,448,085,000.00	546,842,319,000	661,671,654,40
R210 On 31/03/2028 Spot Bond			2.71000	220.10308	2.73000	219.80446			20,627,755,780,000.00	7,611,718,000	205,731,025,00
Total R210 SPOT									10,627,755,780,000.00	7,611,718,000	205,731,025,00
Total For R210									10,627,755,780,000.00	7,611,718,000	205,731,025,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R213 On 28/02/2031 Spot Bond			10.17500	81.78927	9.91500	83.10215				855,371,933,187,500.00	378,906,332,500	605,019,305,00
Total R213 SPOT										5,371,933,187,500.00	378,906,332,500	605,019,305,00
Total For R213										5,371,933,187,500.00	378,906,332,500	605,019,305,00
R214 On 28/02/2041 Spot Bond			11.01500	64.54272	10.74000	66.09930				031,021,436,078,000.00	819,883,925,200	672,639,140,80
Total R214 SPOT										1,021,436,078,000.00	819,883,925,200	672,639,140,80
Total For R214										1,021,436,078,000.00	819,883,925,200	672,639,140,80
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.08725				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.50783				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.04192				0.00	104,000,000	26,000,00
Total RDFB14 SPOT										0.00	104,000,000	26,000,00
Total For RDFB14										0.00	104,000,000	26,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.18238				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.88799				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.59279				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.10328				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.19862				0.00	320,000,000	2,080,000,00
Total RDFB20 SPOT										0.00	320,000,000	2,080,000,00
Total For RDFB20										0.00	320,000,000	2,080,000,00
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.18875				0.00	3,000,000,000	4,800,000,00
Total RDFB21 SPOT										0.00	3,000,000,000	4,800,000,00
Total For RDFB21										0.00	3,000,000,000	4,800,000,00
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.05559				0.00	0	
Total RDFB22 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 RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.24143				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.04246				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.39280				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.64710				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.48101				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	101.31963				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.43364				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.05029				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.56652				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.96460				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.04811				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.84189				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.42021				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.96400				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.84438				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.16852				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.73041				0.00	320,000,000	80,000,000
Total RES49 SPOT										0.00	320,000,000	80,000,000
Total For RES49										0.00	320,000,000	80,000,000
RES50 On 22/10/2023 Spot Bond					0.00000	100.92142				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.52791				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.25150				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.05000	106.32109	7.05000	106.30086				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.17000	93.80083	12.17000	93.77040				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RW31 On 30/06/2031 Spot Bond			11.21500	99.00612	11.21500	98.97644			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.58038			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.32500	99.01478	10.32500	98.98740			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.56000	104.52219	5.56000	104.50645			0.00	0	
Total SBK23 SPOT									0.00	0	
Total For SBK23									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.53204			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.55762			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.20500	109.59124	8.20500	109.56689		361,020,000,000.00		44,000,000	11,000,000
Total SBS20 SPOT								361,020,000,000.00		44,000,000	11,000,000
Total For SBS20								361,020,000,000.00		44,000,000	11,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	103.83297			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.03500	106.04568	7.03500	106.02543		14,607,417,720,000.00		2,076,392,000	4,519,098,000
Total SBS27 SPOT								14,607,417,720,000.00		2,076,392,000	4,519,098,000
Total For SBS27								14,607,417,720,000.00		2,076,392,000	4,519,098,000
SBS3 On 25/05/2026 Spot Bond			8.28500	102.06116	8.28500	102.03828			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.60000	107.26916	8.60000	107.24436			0.00	0	
Total SBS31 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 SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.59500	105.41223	7.59500	105.39053				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.76500	104.36103	7.76500	104.33908				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.49500	102.22881	9.49500	102.20262				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.90000	105.89451	5.90000	105.87751				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.01500	111.65793	8.01500	111.63370			52,692,293,150,000.00	6,574,210,000	1,643,552,500	
Total SBS42 SPOT									52,692,293,150,000.00	6,574,210,000	1,643,552,500	
Total For SBS42									52,692,293,150,000.00	6,574,210,000	1,643,552,500	
SBS43 On 12/11/2027 Spot Bond			8.68500	112.90842	8.68500	112.88191				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.23500	104.62415	6.23500	104.60640				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.11861				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			7.22500	7.22500	7.22500	105.43278				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.67079				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.16054				0.00	0	1,000,000,000
Total SBS53 SPOT										0.00	0	1,000,000,000
Total For SBS53										0.00	0	1,000,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	100.23411				0.00	128,000,000	32,000,000

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 SBS55 SPOT										0.00	128,000,000	32,000,000
Total For SBS55										0.00	128,000,000	32,000,000
SBS56 On 12/06/2022 Spot Bond			4.88500	103.17698	4.88500	103.16334				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.11192				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.32440				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.02137				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.86542				0.00	0	500,000,000
Total SBS62 SPOT										0.00	0	500,000,000
Total For SBS62										0.00	0	500,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	101.37510				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.57513				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.97796				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.15840				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.94766				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.36083				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS69 On 02/12/2034 Spot Bond					0.00000	100.11554				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.43199				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.41493				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.15728				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.75000	323.93960	1.75000	323.86497			7,155,890,000,000.00	4,089,080,000	2,144,540,000	
Total SBSI11 SPOT									7,155,890,000,000.00	4,089,080,000	2,144,540,000	
Total For SBSI11									7,155,890,000,000.00	4,089,080,000	2,144,540,000	
SBSI14 On 07/12/2033 Spot Bond			4.88000	4.88000	4.88000	224.33721			0.00	0	800,000,000	
Total SBSI14 SPOT									0.00	0	800,000,000	
Total For SBSI14									0.00	0	800,000,000	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.23025				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.23741				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.01167				0.00	400,000,000	200,000,000
Total SBT101 SPOT										0.00	400,000,000	200,000,000
Total For SBT101										0.00	400,000,000	200,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	103.64204				0.00	160,000,000	40,000,000
Total SBT102 SPOT										0.00	160,000,000	40,000,000
Total For SBT102										0.00	160,000,000	40,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	105.29876				0.00	56,000,000	244,000,000
Total SBT103 SPOT										0.00	56,000,000	244,000,000
Total For SBT103										0.00	56,000,000	244,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	105.43783				0.00	0	1,796,780,000
Total SBT104 SPOT										0.00	0	1,796,780,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT104										0.00	0	1,796,780,00
SBT104 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	
SBT105 On 31/12/2026 Spot Bond					0.00000	101.66542				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.10948				0.00	532,000,000	233,000,00
Total SBT201 SPOT										0.00	532,000,000	233,000,00
Total For SBT201										0.00	532,000,000	233,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.37844				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.77000	108.58524	6.77000	108.56538				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.37212				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.27182				0.00	0	1,000,000,00
Total SBT206 SPOT										0.00	0	1,000,000,00
Total For SBT206										0.00	0	1,000,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	107.41368				0.00	140,000,000	35,000,00
Total SBT207 SPOT										0.00	140,000,000	35,000,00
Total For SBT207										0.00	140,000,000	35,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.41181				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.28177				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.94079				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.32875				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.33956				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.08500	97.31283	9.08500	97.28895				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.35439				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.40366				0.00	124,000,000	31,000,00
Total SLRA5 SPOT										0.00	124,000,000	31,000,00
Total For SLRA5										0.00	124,000,000	31,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.36632				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.36332				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.38718				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.35743				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.38718				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.38119				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.42290				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.36936				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.39909				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.39608				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.09500	109.62737	7.09500	109.60637				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.36693				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.15513				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.45774				0.00	320,000,000	80,000,000
Total SOLB01 SPOT										0.00	320,000,000	80,000,000
Total For SOLB01										0.00	320,000,000	80,000,000
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.25693				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.53791				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.23613				0.00	0	1,760,000,000
Total SPDA14 SPOT										0.00	0	1,760,000,000
Total For SPDA14										0.00	0	1,760,000,000
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.24131				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.16487				0.00	0	
Total SPG004 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 SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.84513				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	99.88755				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.07214				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	101.08072				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.92693				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.22920				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07: On 15/05/2023 Spot Bond					0.00000	101.71322				0.00	0	500,000,00
Total SSA07 SPOT										0.00	0	500,000,00
Total For SSA07										0.00	0	500,000,00
SSA08: On 16/05/2024 Spot Bond					0.00000	101.04757				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.22500	3.22500	3.22500	154.28991				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.11000	111.57462	8.11000	111.55026				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.40500	85.82482	9.40500	85.80339				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.97245				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04(On 13/10/2023 Spot Bond					0.00000	100.83608				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			6.80000	108.42165	6.80000	108.40174				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			4.80000	114.90128	4.80000	114.86523				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	99.27524				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.64104				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	101.39682				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			2.38000	2.38000	2.38000	320.50741				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.62427				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.54272				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.82926				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	

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 31/01/2025 Spot Bond			3.10000	3.10000	3.10000	154.82682				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.80000	4.80000	4.80000	114.86523				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.01000	4.01000	4.01000	111.88616				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.91000	3.91000	3.91000	206.04342				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.15429				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.15161				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.90456				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.90683				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	99.75365				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.77823				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.79225				0.00	104,000,000	26,000,000
Total SSN077 SPOT										0.00	104,000,000	26,000,000
Total For SSN077										0.00	104,000,000	26,000,000
SSN07: On 13/07/2023 Spot Bond					0.00000	100.85563				0.00	104,000,000	26,000,000
Total SSN078 SPOT										0.00	104,000,000	26,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN078										0.00	104,000,000	26,000,000
SSN08: On 27/08/2024 Spot Bond					0.00000	100.15918				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.91544				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.49784				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.71500	4.71500	4.71500	227.79905				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.17699				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.72072				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.13049				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.16805				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.03201				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.31000	88.54888	10.31000	88.52429				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.49154				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.06000	98.97286	4.06000	204.36613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			4.89500	93.36276	4.89500	224.02564				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 10/02/2023 Spot Bond					0.00000	100.41185				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	101.37131				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/03/2022 Spot Bond					0.00000	100.00097				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.12481				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN121 On 22/03/2022 Spot Bond					0.00000	101.04681				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN131 On 12/10/2022 Spot Bond					0.00000	100.82218				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN134 On 20/10/2022 Spot Bond					0.00000	100.73398				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN138 On 27/10/2023 Spot Bond					0.00000	100.83492				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	100.72394				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 03/11/2022 Spot Bond					0.00000	100.55340				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14: On 09/11/2023 Spot Bond					0.00000	100.65027				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14: On 03/05/2022 Spot Bond					0.00000	100.56547				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14: On 09/05/2022 Spot Bond					0.00000	100.42491				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.22136				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15: On 03/06/2022 Spot Bond					0.00000	100.08576				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	100.01575				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001: On 01/03/2027 Spot Bond					0.00000	100.03821				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.60500	105.15988	8.60500	105.13555				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.21703				0.00	0	322,427,30
Total T16OM4 SPOT										0.00	0	322,427,30
Total For T16OM4										0.00	0	322,427,30
T17A11 On 21/02/2024 Spot Bond					0.00000	100.23740				0.00	0	5,880,000,00
Total T17A11 SPOT										0.00	0	5,880,000,00
Total For T17A11										0.00	0	5,880,000,00
T17A12 On 21/02/2024 Spot Bond					0.00000	100.23653				0.00	0	1,010,000,00
Total T17A12 SPOT										0.00	0	1,010,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For T17A12										0.00	0	1,010,000,00
T17A21 On 21/02/2026 Spot Bond					0.00000	100.24718				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.24286				0.00	0	880,000,00
Total T17A22 SPOT										0.00	0	880,000,00
Total For T17A22										0.00	0	880,000,00
T17A31 On 21/02/2026 Spot Bond			7.21000	100.33319	7.21000	100.31355				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	100.35635	7.72000	100.33535				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.42180				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.45171				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.18768				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.08175				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.41977				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.51439				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.78471				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.06435				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.60651				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161On 27/05/2022 Spot Bond					0.00000	100.19201				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.83014				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.77994				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.24999				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.55237				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.78976				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.91259				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.96103				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.97992				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.13438				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS171 On 22/02/2025 Spot Bond					0.00000	100.20866				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.21765				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.25130				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.90136				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	100.20766				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.24568				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.23614				0.00	0	18,439,40
Total TH15A8 SPOT										0.00	0	18,439,40
Total For TH15A8										0.00	0	18,439,40
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.26562				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.39900				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.42942				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.28597				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.28597				0.00	0	
Total TH15C1 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 TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.48489				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.27558				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.91796				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.55884				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.36763				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.35527				0.00	0	550,000,00
Total TH16A1 SPOT										0.00	0	550,000,00
Total For TH16A1										0.00	0	550,000,00
TH16A: On 21/08/2024 Spot Bond					0.00000	100.47139				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.39123	8.49000	100.36817				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.46796				0.00	0	275,000,00
Total TH16A4 SPOT										0.00	0	275,000,00
Total For TH16A4										0.00	0	275,000,00
TH16A: On 21/08/2024 Spot Bond					0.00000	100.24957				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.23873				0.00	0	200,000,00
Total TH16A7 SPOT										0.00	0	200,000,00
Total For TH16A7										0.00	0	200,000,00
TH16A: On 21/08/2024 Spot Bond					0.00000	100.24827				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.26703	5.76000	100.25130				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.25780				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.27340				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.27426				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.27123				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.29201				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.28638				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.36414				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.40076				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.37923				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.26661				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17B: On 21/02/2026 Spot Bond					0.00000	100.26013				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.28214				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.27222				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.36132				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.34542				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.21704				0.00	0	800,089,60
Total TH17O2 SPOT										0.00	0	800,089,60
Total For TH17O2										0.00	0	800,089,60
TL23 On 05/09/2022 Spot Bond					0.00000	99.95303				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.50000	101.29117	6.50000	101.27369				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.12000	105.64199	7.12000	105.62191				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.81912				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.87579				0.00	172,000,000	343,000,00
Total TL27 SPOT										0.00	172,000,000	343,000,00
Total For TL27										0.00	172,000,000	343,000,00
TL28 On 24/04/2025 Spot Bond			8.60500	105.28955	8.60500	105.26518				0.00	0	
Total TL28 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 TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.18503				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.90255				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.38113				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.44413				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.08000	109.40195	7.08000	109.38092				0.00	0	1,387,065,90
Total TN23 SPOT										0.00	0	1,387,065,90
Total For TN23										0.00	0	1,387,065,90
TN23/R On 06/11/2023 Spot Bond			100.00000	37.51953	100.00000	37.43557				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.89500	102.25197	8.89500	102.22739			177,099,450,000.00		19,910,000	1,664,221,00
Total TN25 SPOT									177,099,450,000.00		19,910,000	1,664,221,00
Total For TN25									177,099,450,000.00		19,910,000	1,664,221,00
TN25/R On 19/08/2025 Spot Bond			100.00000	15.44014	100.00000	15.40558				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.03500	98.00221	10.03500	97.97571				0.00	0	18,578,531,10
Total TN27 SPOT										0.00	0	18,578,531,10
Total For TN27										0.00	0	18,578,531,10
TN27/R On 14/11/2027 Spot Bond			100.00000	12.45151	100.00000	12.42365				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.57500	99.31847	10.57500	99.31376				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.24500	100.33028	11.24500	100.30014				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 Intere
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	119.68085	8.00000	119.65506				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.65200	99.00402	11.65200	98.99885				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.96000	95.51878	11.96000	95.48830				0.00	0	720,000.00
Total TN40 SPOT										0.00	0	720,000.00
Total For TN40										0.00	0	720,000.00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.46953	10.75000	104.43948				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	100.51036				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.54614				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.21000	101.66543	5.21000	100.80805				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.15668				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.44078				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.16951				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.51170				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TR5A3` On 20/06/2026 Spot Bond			7.61000	101.10720	7.61000	101.63419			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.99898			0.00	0	
Total TR5OM1 SPOT									0.00	0	
Total For TR5OM1									0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	101.26856			0.00	0	
Total TR5OM2 SPOT									0.00	0	
Total For TR5OM2									0.00	0	
TRA3A` On 14/11/2022 Spot Bond					0.00000	99.86703			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A` On 14/11/2022 Spot Bond			6.51000	104.52598	6.51000	104.50748			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A` On 14/11/2022 Spot Bond					0.00000	100.36147			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B` On 14/11/2022 Spot Bond					0.00000	100.46080			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B` On 14/11/2022 Spot Bond					0.00000	99.99902			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A` On 13/04/2022 Spot Bond					0.00000	100.78963			0.00	44,000,000	11,000,000
Total TRA4A2 SPOT									0.00	44,000,000	11,000,000
Total For TRA4A2									0.00	44,000,000	11,000,000
TRA4A` On 13/04/2024 Spot Bond					0.00000	100.83137			0.00	132,000,000	33,000,000
Total TRA4A3 SPOT									0.00	132,000,000	33,000,000
Total For TRA4A3									0.00	132,000,000	33,000,000
TRA4A` On 13/04/2024 Spot Bond			6.80000	108.39753	6.80000	108.37761		952,000,000,000.00	140,000,000	35,000,000	
Total TRA4A4 SPOT								952,000,000,000.00	140,000,000	35,000,000	
Total For TRA4A4								952,000,000,000.00	140,000,000	35,000,000	
TRA4A` On 13/04/2022 Spot Bond					0.00000	100.78963			0.00	0	
Total TRA4A6 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 TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.83137				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.49096	8.62000	103.46697				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.90867				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.60328				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.32280				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.58274				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.67890				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.11527				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	99.97287				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	99.90346				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	99.16389				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	97.33042				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	94.55149				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	94.33004				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.20058				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.81206				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.50812				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	101.01232				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.69950				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.61507				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.53065				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.46813				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.43008				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	

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 23/05/2022 Spot Bond					0.00000	100.24336				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.15485				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.06475				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.43500	102.83138	10.43500	102.80296				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.34250				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.38121				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0:On 15/05/2024 Spot Bond					0.00000	100.36513				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	100.40557				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.39908				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0:On 15/05/2026 Spot Bond					0.00000	100.42983				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.47639				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0:On 15/05/2026 Spot Bond					0.00000	100.50810				0.00	0	
Total UU1C02 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 UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.87709				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.07825				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.19077				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.36733				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.41411				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.18571				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.15382				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.27810				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.89e+017	346,728,716,200	436,468,918,90
Total for SPOT :										1.89e+017	346,728,716,200	436,468,918,90
Total Futures										1.890865635e+017	346,728,722,732	436,470,015,56
Total Options										0.000000000	0	138,21
Grand Total:										1.89e+017	346,728,722,732	436,470,153,75