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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/03/2022

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			11.42391	76.50736	11.61283	75.54027			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.63960	77.56780	11.83605	76.59002			0.00	0	26
ES33	On	03/11/2022	Bond Future			11.84189	74.95307	12.04616	73.96275			0.00	0	
ES33	On	02/02/2023	Bond Future			12.03315	76.23195	12.24571	75.22725			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/05/2022	Bond Future			11.80731	75.16602	12.01145	73.95460			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			12.00221	76.20917	12.21442	74.98373			0.00	0	3,57
ES42	On	03/11/2022	Bond Future			12.18584	73.09729	12.40650	71.85574			0.00	0	
ES42	On	02/02/2023	Bond Future			12.35308	74.34797	12.58225	73.08776			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	05/05/2022	Bond Future			159.94062	159.94062	159.89195	159.89195			0.00	0	5,52
I2025	On	04/08/2022	Bond Future			160.53694	160.53694	160.49309	160.49309			0.00	0	1,11
I2025	On	03/11/2022	Bond Future			162.95324	162.95324	162.91344	162.91344			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	02/02/2023	Bond Future			164.06166	164.06166	164.02607	164.02607			0.00	0	
Total I2025 Future												0.00	0	6,65
Total For I2025												0.00	0	6,65
I2029	On	05/05/2022	Bond Future			117.99209	117.99209	117.91875	117.91875			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			119.62754	119.62754	119.55753	119.55753			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			120.19543	120.19543	120.12777	120.12777			0.00	0	
I2029	On	02/02/2023	Bond Future			122.23962	122.23962	122.17475	122.17475			0.00	0	
Total I2029 Future												0.00	0	4,55
Total For I2029												0.00	0	4,55
I2033	On	05/05/2022	Bond Future			112.95136	112.95136	112.82754	112.82754			0.00	0	2,74
I2033	On	04/08/2022	Bond Future			114.51701	114.51701	114.39541	114.39541			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			114.92640	114.92640	114.80623	114.80623			0.00	0	
I2033	On	02/02/2023	Bond Future			116.88089	116.88089	116.76230	116.76230			0.00	0	
Total I2033 Future												0.00	0	7,66
Total For I2033												0.00	0	7,66
I2038	On	05/05/2022	Bond Future			129.27168	129.27168	129.19102	129.19102			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			129.24029	129.24029	129.16306	129.16306			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			131.18605	131.18605	131.11138	131.11138			0.00	0	
I2038	On	02/02/2023	Bond Future			131.54714	131.54714	131.47516	131.47516			0.00	0	
Total I2038 Future												0.00	0	6,85
Total For I2038												0.00	0	6,85
I2046	On	05/05/2022	Bond Future			116.94303	116.94303	116.86629	116.86629			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			118.56386	118.56386	118.49036	118.49036			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			118.41224	118.41224	118.34088	118.34088			0.00	0	
I2046	On	02/02/2023	Bond Future			120.42723	120.42723	120.35865	120.35865			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			120.77035	120.77035	120.69460	120.69460			0.00	0	8,61
I2050	On	04/08/2022	Bond Future			120.41910	120.41910	120.34638	120.34638			0.00	0	1,41
I2050	On	03/11/2022	Bond Future			122.23203	122.23203	122.16162	122.16162			0.00	0	
I2050	On	02/02/2023	Bond Future			122.23245	122.23245	122.16460	122.16460			0.00	0	
Total I2050 Future												0.00	0	10,05
Total For I2050												0.00	0	10,05
R186	On	05/05/2022	Bond Future			8.30758	112.28433	8.48422	111.58701		5.57	74,219,942.13	661	70,84
R186	On	04/08/2022	Bond Future			8.51441	108.52519	8.70303	107.82237		5.82	0.00	0	
R186	On	03/11/2022	Bond Future			8.69435	110.13554	8.89624	109.42560		5.50	0.00	0	
R186	On	02/02/2023	Bond Future			8.84257	106.69420	9.05948	105.97599		5.52	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												74,219,942.13	661	70,85
R186	On	05/05/2022	Bond Future	6.73	Call			0.82000	0.00082	2,490	5.61	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			7,183.38000	7.18338	6,487,730	5.61	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			614.71000	0.61471	417,310	5.63	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			2,054.25000	2.05425	2,656,820	5.81	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			280.78000	0.28078	186,030	5.81	0.00	0	40
R186	On	05/05/2022	Bond Future	9.18	Call			2,828.78000	2.82878	3,483,540	5.99	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,255.61000	1.25561	907,360	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			583.41000	0.58341	937,300	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,231.52000	1.23152	888,090	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			631.32000	0.63132	1,000,260	5.52	0.00	0	40
R186	On	05/05/2022	Bond Future	7.48	Put			4,073.58000	4.07358	3,409,360	5.30	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,225.02000	1.22502	1,724,940	5.63	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Put			2,554.96000	2.55496	1,999,320	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			346.13000	0.34613	609,380	5.44	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			1,710.24000	1.71024	1,276,170	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			552.78000	0.55278	896,700	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			136.17000	0.13617	93,610	5.99	0.00	0	40
R186	On	05/05/2022	Bond Future	8.31	Call			567.88000	0.56788	916,950	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			14.17000	0.01417	30,010	5.38	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			4,882.06000	4.88206	4,200,580	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			32.93000	0.03293	66,030	5.30	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			1,280.15000	1.28015	926,750	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			1,160.67000	1.16067	832,290	5.52	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			146.13000	0.14613	287,810	5.36	0.00	0	40
R186	On	04/08/2022	Bond Future	9.78	Put			323.46000	0.32346	318,290	6.56	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			42.71000	0.04271	105,320	5.65	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,763.97000	6.76397	6,123,760	5.65	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			393.80000	0.39380	666,710	5.47	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,196.30000	3.19630	2,766,390	5.47	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,657.46000	2.65746	2,313,930	5.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			551.54000	0.55154	916,100	5.56	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,628.72000	2.62872	2,290,460	5.56	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			532.88000	0.53288	887,390	5.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,686.13000	2.68613	2,337,820	5.55	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,227.70000	4.22770	4,925,350	6.56	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			542.25000	0.54225	901,540	5.55	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			1,117.78000	1.11778	1,572,790	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,410.06000	2.41006	2,155,130	5.27	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	03/11/2022	Bond Future	8.54	Call		1,134.10000	1.13410	1,590,290	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,390.83000	2.39083	2,137,080	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,150.21000	1.15021	1,607,900	5.28	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		2,371.41000	2.37141	2,119,160	5.28	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		3,410.71000	3.41071	3,052,110	5.21	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		982.95000	0.98295	1,335,780	5.20	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		3,456.93000	3.45693	3,091,550	5.20	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		993.91000	0.99391	1,349,950	5.20	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		3,433.95000	3.43395	3,071,780	5.20	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		1,004.60000	1.00460	1,364,210	5.21	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											74,219,942.13	661	95,57
R197	On	05/05/2022	Bond Future			329.81392	329.81392	329.81462	329.81462		0.00	0	75
R197	On	04/08/2022	Bond Future			325.96843	325.96843	325.98042	325.98042		0.00	0	
R197	On	03/11/2022	Bond Future			330.87624	330.87624	330.89814	330.89814		0.00	0	
R197	On	02/02/2023	Bond Future			327.87005	327.87005	327.90176	327.90176		0.00	0	
Total R197 Future											0.00	0	75
Total For R197											0.00	0	75
R202	On	05/05/2022	Bond Future			249.36093	249.36093	249.20839	249.20839		0.00	0	6,37
R202	On	04/08/2022	Bond Future			248.34653	248.34653	248.20060	248.20060		0.00	0	
R202	On	03/11/2022	Bond Future			252.08465	252.08465	251.94370	251.94370		0.00	0	
R202	On	02/02/2023	Bond Future			251.78497	251.78497	251.64903	251.64903		0.00	0	
Total R202 Future											0.00	0	6,46
Total For R202											0.00	0	6,46
R2023	On	05/05/2022	Bond Future			5.55591	103.19124	5.59448	103.16070	1.07	0.00	0	14,71
R2023	On	04/08/2022	Bond Future			5.63465	104.57158	5.68491	104.54405	0.76	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			5.19384	102.24549	5.27320	102.22099	0.40	0.00	0	
Total R2023 Future											0.00	0	17,16
R2023	On	05/05/2022	Bond Future	6.29	Call		561.86000	0.56186	605,980	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		13.85000	0.01385	27,430	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		569.21000	0.56921	613,140	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		13.35000	0.01335	26,740	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		576.57000	0.57657	620,320	1.28	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		12.87000	0.01287	26,080	1.28	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		291.63000	0.29163	342,990	0.83	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		97.57000	0.09757	121,400	0.83	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		295.52000	0.29552	347,060	0.83	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		96.01000	0.09601	120,020	0.83	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	04/08/2022	Bond Future	6.03	Call			287.76000	0.28776	338,920	0.83	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			99.16000	0.09916	122,790	0.83	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			33.63000	0.03363	42,070	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			336.98000	0.33698	369,880	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			33.29000	0.03329	41,690	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			339.49000	0.33949	372,350	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			32.73000	0.03273	41,090	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			334.26000	0.33426	367,200	0.47	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,16
R2030	On	05/05/2022	Bond Future			9.69954	93.07099	9.89910	92.07296		8.40	24,198,457.40	260	70,9%
R2030	On	04/08/2022	Bond Future			9.90219	90.33218	10.11111	89.32383		8.55	0.00	0	25,1%
R2030	On	03/11/2022	Bond Future			10.07523	91.67352	10.29362	90.65296		8.17	0.00	0	
R2030	On	02/02/2023	Bond Future			10.23130	89.20975	10.46008	88.17506		8.25	0.00	0	
Total R2030 Future												24,198,457.40	260	96,0%
R2030	On	05/05/2022	Bond Future	7.73	Call			0.05000	0.00005	0,070	7.89	0.00	0	2%
R2030	On	05/05/2022	Bond Future	11.04	Call			5,497.86000	5.49786	6,468,530	9.62	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			53.45000	0.05345	26,090	9.62	0.00	0	1,8%
R2030	On	05/05/2022	Bond Future	9.95	Call			1,284.32000	1.28432	1,874,080	8.36	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			2,060.06000	2.06006	2,796,490	8.57	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			581.53000	0.58153	319,930	8.57	0.00	0	2%
R2030	On	05/05/2022	Bond Future	9.35	Call			247.43000	0.24743	426,570	7.89	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			7,474.73000	7.47473	6,479,710	7.79	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			2,094.63000	2.09463	2,836,130	8.58	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			567.50000	0.56750	310,970	8.58	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Call			617.72000	0.61772	997,360	8.12	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,865.69000	1.86569	1,247,300	8.12	0.00	0	5,0%
R2030	On	05/05/2022	Bond Future	8.81	Call			31.65000	0.03165	50,180	7.72	0.00	0	2%
R2030	On	05/05/2022	Bond Future	9.95	Put			1,032.01000	1.03201	623,740	8.36	0.00	0	1,0%
R2030	On	05/05/2022	Bond Future	10.19	Call			2,025.74000	2.02574	2,757,030	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			595.84000	0.59584	329,100	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			5,239.00000	5.23900	4,267,720	7.70	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			124.06000	0.12406	210,120	7.77	0.00	0	7,5%
R2030	On	05/05/2022	Bond Future	9.15	Put			3,944.34000	3.94434	3,032,370	7.77	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,027.84000	3.02784	2,208,950	7.89	0.00	0	1,0%
R2030	On	05/05/2022	Bond Future	9.60	Call			535.25000	0.53525	879,290	8.08	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			2,036.38000	2.03638	1,382,390	8.08	0.00	0	5,0%
R2030	On	05/05/2022	Bond Future	7.73	Put			11,645.06000	11.64506	10,647,050	7.89	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			0.90000	0.00090	1,340	7.86	0.00	0	1,8%

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	8.14	Put		9.30458000	9.30458	8,306,990	7.86	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		6.270000	0.00627	9,280	7.79	0.00	0	1,0
R2030	On	05/05/2022	Bond Future	8.81	Put		5.65395000	5.65395	4,674,450	7.72	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		44.630000	0.04463	71,380	7.70	0.00	0	1,8
R2030	On	04/08/2022	Bond Future	9.54	Put		3.56546000	3.56546	2,890,930	8.25	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		788.950000	0.78895	1,126,800	8.26	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		3,530.230000	3.53023	2,859,730	8.26	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		59.320000	0.05932	79,800	8.09	0.00	0	8
R2030	On	04/08/2022	Bond Future	10.95	Call		4,534.280000	4.53428	5,398,750	9.55	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		627.480000	0.62748	483,600	9.55	0.00	0	8
R2030	On	04/08/2022	Bond Future	9.05	Call		318.700000	0.31870	424,130	7.91	0.00	0	8
R2030	On	04/08/2022	Bond Future	8.30	Put		9,302.670000	9.30267	8,314,800	8.09	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put		5,593.550000	5.59355	4,690,630	7.91	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		774.360000	0.77436	1,108,180	8.25	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		803.730000	0.80373	1,145,610	8.26	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		3,495.220000	3.49522	2,828,750	8.26	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		2,886.210000	2.88621	2,320,060	8.08	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		1,957.140000	1.95714	2,414,490	8.09	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		2,861.200000	2.86120	2,297,990	8.09	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		1,913.560000	1.91356	2,365,030	8.08	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		2,911.670000	2.91167	2,342,580	8.08	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		1,935.140000	1.93514	2,389,550	8.08	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		3,866.120000	3.86612	3,241,120	7.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		728.940000	0.72894	873,140	7.61	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		6,623.310000	6.62331	5,732,820	7.61	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call		1,248.600000	1.24860	1,510,680	7.73	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call		1,448.360000	1.44836	1,769,380	7.82	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		4,475.860000	4.47586	3,762,190	7.82	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		436.030000	0.43603	521,370	7.58	0.00	0	1
R2030	On	02/02/2023	Bond Future	8.81	Put		8,254.950000	8.25495	7,305,600	7.58	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		3,895.300000	3.89530	3,265,580	7.94	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,769.650000	1.76965	2,179,340	7.95	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		1,788.440000	1.78844	2,200,940	7.96	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		3,838.670000	3.83867	3,216,480	7.96	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		1,668.770000	1.66877	2,051,230	7.91	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		4,043.280000	4.04328	3,391,050	7.91	0.00	0	1
R2030	On	02/02/2023	Bond Future	9.99	Call		1,752.570000	1.75257	2,157,540	7.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put		4,935.060000	4.93506	4,162,450	7.73	0.00	0	1
Total R2030 Option											0.00	0	29,4

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For R2030											24,198,457.40	260	125,52
R2032	On	05/05/2022			10.07829	89.60317	10.28290	88.44733		9.71	22,131,982.99	247	141,26
R2032	On	04/08/2022			10.26158	90.82290	10.47446	89.65490		9.41	0.00	0	2,14
R2032	On	03/11/2022			10.42820	88.01799	10.64971	86.83571		9.45	0.00	0	
R2032	On	02/02/2023			10.57669	89.49970	10.80728	88.30085		9.10	0.00	0	
Total R2032 Future											22,131,982.99	247	143,40
R2032	On	05/05/2022	9.58	Call			121.73000	0.12173	260,490	8.84	0.00	0	78
R2032	On	05/05/2022	9.58	Put			4,178.67000	4.17867	3,161,590	8.84	0.00	0	
R2032	On	05/05/2022	10.18	Call			969.30000	0.96930	1,579,140	9.63	0.00	0	78
R2032	On	05/05/2022	10.98	Call			4,009.27000	4.00927	5,067,340	10.79	0.00	0	
R2032	On	05/05/2022	11.03	Put			190.78000	0.19078	105,400	10.88	0.00	0	
R2032	On	05/05/2022	10.29	Put			1,233.82000	1.23382	771,850	9.76	0.00	0	
R2032	On	05/05/2022	11.04	Call			4,291.32000	4.29132	5,364,010	10.89	0.00	0	
R2032	On	05/05/2022	11.04	Put			185.58000	0.18558	102,430	10.89	0.00	0	
R2032	On	05/05/2022	11.18	Call			4,962.12000	4.96212	6,060,710	11.13	0.00	0	
R2032	On	05/05/2022	11.18	Put			125.65000	0.12565	68,400	11.13	0.00	0	78
R2032	On	05/05/2022	10.18	Put			1,548.05000	1.54805	1,002,050	9.63	0.00	0	
R2032	On	05/05/2022	10.29	Call			1,273.57000	1.27357	1,967,440	9.76	0.00	0	98
R2032	On	05/05/2022	10.98	Put			219.35000	0.21935	121,580	10.79	0.00	0	98
R2032	On	05/05/2022	11.02	Call			4,196.70000	4.19670	5,264,940	10.86	0.00	0	
R2032	On	05/05/2022	11.02	Put			196.05000	0.19605	108,450	10.86	0.00	0	
R2032	On	05/05/2022	11.03	Call			4,244.00000	4.24400	5,314,460	10.88	0.00	0	
R2032	On	04/08/2022	10.22	Put			2,741.65000	2.74165	2,181,160	9.15	0.00	0	
R2032	On	04/08/2022	9.40	Call			0.00000	0.00000	373,900	8.26	486,070.00	1,300	1,30
R2032	On	04/08/2022	10.10	Put			0.00000	0.00000	2,520,670	9.01	0.00	0	
R2032	On	04/08/2022	8.97	Call			89.18000	0.08918	132,660	8.37	0.00	0	80
R2032	On	04/08/2022	10.20	Put			2,805.51000	2.80551	2,235,060	9.13	0.00	0	
R2032	On	04/08/2022	10.21	Call			1,319.39000	1.31939	1,921,830	9.14	0.00	0	
R2032	On	04/08/2022	10.21	Put			2,773.54000	2.77354	2,207,980	9.14	0.00	0	
R2032	On	04/08/2022	10.22	Call			1,343.07000	1.34307	1,950,580	9.15	0.00	0	
R2032	On	04/08/2022	10.20	Call			1,295.74000	1.29574	1,893,290	9.13	0.00	0	
R2032	On	04/08/2022	8.97	Put			8,809.81000	8.80981	7,685,290	8.37	0.00	0	
R2032	On	04/08/2022	9.40	Put			0.00000	0.00000	5,320,150	8.26	0.00	0	
R2032	On	04/08/2022	9.72	Call			515.92000	0.51592	788,780	8.52	0.00	0	80
R2032	On	04/08/2022	9.72	Put			4,751.10000	4.75110	3,855,960	8.52	0.00	0	
R2032	On	04/08/2022	10.10	Call			0.00000	0.00000	1,620,120	9.01	2,106,156.00	1,300	1,30
R2032	On	04/08/2022	11.60	Call			6,271.33000	6.27133	7,347,470	10.86	0.00	0	
R2032	On	04/08/2022	11.60	Put			428.52000	0.42852	336,660	10.86	0.00	0	80
R2032	On	04/08/2022	11.89	Call			7,551.74000	7.55174	8,655,520	11.26	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	11.89	Put			289.68000	0.28968	225,460	11.26	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			2,140.16000	2.14016	2,754,020	9.25	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,990.43000	2.99043	2,422,010	9.25	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call			2,326.73000	2.32673	2,962,440	9.31	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,802.97000	2.80297	2,256,400	9.31	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.66	Call			2,606.62000	2.60662	3,272,250	9.38	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			1,306.36000	1.30636	1,739,680	8.89	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			4,224.97000	4.22497	3,476,010	8.89	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call			1,394.23000	1.39423	1,860,750	8.94	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			4,037.00000	4.03700	3,321,240	8.94	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Call			1,485.79000	1.48579	1,986,210	9.00	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Put			480.46000	0.48046	384,490	11.32	0.00	0	7
R2032	On	03/11/2022	Bond Future	9.36	Call			415.68000	0.41568	539,960	8.51	0.00	0	4
R2032	On	03/11/2022	Bond Future	9.36	Put			7,611.30000	7.61130	6,553,300	8.51	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			493.80000	0.49380	638,420	8.51	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put			7,103.74000	7.10374	6,066,080	8.51	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			1,008.05000	1.00805	1,320,630	8.69	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			2,552.22000	2.55222	2,035,570	9.38	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,015.94000	1.01594	803,270	10.31	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call			8,649.07000	8.64907	9,735,380	11.32	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			4,985.29000	4.98529	4,115,590	8.69	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Call			380.40000	0.38040	495,380	8.51	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put			7,870.69000	7.87069	6,803,390	8.51	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			3,853.84000	3.85384	3,171,980	9.00	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			2,635.55000	2.63555	3,303,840	9.39	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			2,528.33000	2.52833	2,014,340	9.39	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			5,607.25000	5.60725	6,576,860	10.31	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,137.90000	4.13790	3,511,110	8.86	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			1,972.34000	1.97234	2,549,530	8.87	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			4,946.08000	4.94608	4,197,310	8.69	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.22	Call			1,629.04000	1.62904	2,111,370	8.74	0.00	0	5
R2032	On	02/02/2023	Bond Future	11.69	Put			1,383.44000	1.38344	1,186,080	9.97	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			6,317.74000	6.31774	7,357,330	10.15	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,210.67000	1.21067	1,051,410	10.15	0.00	0	5
R2032	On	02/02/2023	Bond Future	10.39	Call			1,952.09000	1.95209	2,524,150	8.86	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put			8,698.11000	8.69811	7,641,350	8.29	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			630.78000	0.63078	810,570	8.32	0.00	0	5
R2032	On	02/02/2023	Bond Future	10.40	Put			4,104.91000	4.10491	3,483,250	8.87	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			2,181.42000	2.18142	2,811,150	8.94	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,783.91000	3.78391	3,214,790	8.94	0.00	0	4

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	02/02/2023	Bond Future	10.16	Call			1,523.85000	1.52385	1,973,930	8.69	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			1,149.06000	1.14906	1,475,740	8.50	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.92	Put			5,886.07000	5.88607	5,013,900	8.50	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Put			4,726.52000	4.72652	4,010,000	8.74	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,931.96000	1.93196	2,498,910	8.85	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,171.05000	4.17105	3,539,150	8.85	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			502.49000	0.50249	644,580	8.29	0.00	0	4!
R2032	On	02/02/2023	Bond Future	12.75	Call			9,853.35000	9.85335	10,995,460	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			579.13000	0.57913	522,390	11.24	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Call			2,603.02000	2.60302	3,280,330	9.05	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Put			3,314.08000	3.31408	2,792,540	9.05	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			5,774.45000	5.77445	6,775,940	9.97	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Put			7,902.65000	7.90265	6,883,590	8.32	0.00	0	
Total R2032 Option												2,592,226.00	2,600	20,05
Total For R2032												24,724,208.99	2,847	163,45
R2035	On	05/05/2022	Bond Future			10.48208	90.49701	10.66954	89.30849		10.94	232,848,806.73	2,573	73,34
R2035	On	04/08/2022	Bond Future			10.66486	91.68890	10.85964	90.48723		10.59	0.00	0	49,8!
R2035	On	03/11/2022	Bond Future			10.82286	88.58402	11.02489	87.36725		10.69	0.00	0	
R2035	On	02/02/2023	Bond Future			10.96468	90.11328	11.17433	88.87922		10.27	0.00	0	
Total R2035 Future												232,848,806.73	2,573	123,15
R2035	On	05/05/2022	Bond Future	10.72	Call			1,559.01000	1.55901	2,319,500	10.90	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put			1,242.97000	1.24297	814,940	10.90	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call			1,931.59000	1.93159	2,759,890	11.03	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			5,967.30000	5.96730	7,112,350	12.50	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			108.03000	0.10803	64,560	12.50	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			11,221.50000	11.22150	12,406,680	13.62	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			994.02000	0.99402	633,800	11.03	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			5,859.81000	5.85981	7,002,360	12.46	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			5,440.00000	0.00544	2,100	13.62	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			114.34000	0.11434	68,370	12.46	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			5,913.52000	5.91352	7,057,360	12.48	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			111.12000	0.11112	66,440	12.48	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			2,998.18000	2.99818	2,461,630	10.48	0.00	0	1!
R2035	On	04/08/2022	Bond Future	10.72	Call			1,874.16000	1.87416	2,570,830	10.56	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			2,733.25000	2.73325	2,228,250	10.56	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			1,904.37000	1.90437	2,604,780	10.57	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put			8,842.59000	8.84259	7,709,330	9.24	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			314.47000	0.31447	472,330	9.32	0.00	0	1!
R2035	On	04/08/2022	Bond Future	9.84	Put			6,876.12000	6.87612	5,832,310	9.32	0.00	0	

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	04/08/2022	Bond Future	10.53	Call			1,348.39000	1.34839	1,967,270	10.36	0.00	0	40
R2035	On	04/08/2022	Bond Future	12.18	Put			404.54000	0.40454	337,550	12.75	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			1,641.44000	1.64144	2,306,560	10.48	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			3,270.36000	3.27036	4,142,200	11.05	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,640.97000	1.64097	1,311,140	11.05	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			7,960.75000	7.96075	9,095,430	12.75	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			3,396.00000	3.39600	2,813,210	10.36	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			2,701.53000	2.70153	2,200,270	10.57	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Call			147.12000	0.14712	215,530	9.24	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.74	Call			1,934.82000	1.93482	2,639,180	10.58	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,670.12000	2.67012	2,172,810	10.58	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Call			2,828.65000	2.82865	3,522,490	10.68	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			3,037.04000	3.03704	2,514,110	10.68	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.05	Call			3,019.39000	3.01939	3,732,530	10.73	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.05	Put			2,869.85000	2.86985	2,366,220	10.73	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			3,282.03000	3.28203	4,020,810	10.81	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			520.55000	0.52055	676,050	9.54	0.00	0	50
R2035	On	03/11/2022	Bond Future	9.82	Put			8,153.57000	8.15357	7,092,300	9.54	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			1,124.93000	1.12493	1,511,140	9.94	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put			5,606.60000	5.60660	4,776,040	9.94	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			1,649.42000	1.64942	2,206,850	10.28	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			576.72000	0.57672	491,020	13.02	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.14	Put			2,633.15000	2.63315	2,158,000	10.81	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			3,349.37000	3.34937	4,094,080	10.82	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,607.97000	2.60797	2,135,910	10.82	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			9,685.43000	9.68543	10,816,500	13.02	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			4,423.90000	4.42390	3,764,560	10.28	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.13	Put			2,658.54000	2.65854	2,180,550	10.81	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call			3,315.62000	3.31562	4,057,240	10.81	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			629.22000	0.62922	547,220	12.62	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.86	Call			2,460.17000	2.46017	3,079,180	9.97	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,319.93000	4.31993	3,704,880	9.97	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			2,486.84000	2.48684	3,109,120	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			4,286.55000	4.28655	3,674,770	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			2,513.98000	2.51398	3,139,530	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,253.70000	4.25370	3,645,190	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			658.81000	0.65881	846,740	9.32	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put			9,163.64000	9.16364	8,117,510	9.32	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			1,297.53000	1.29753	1,624,850	9.46	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			6,615.72000	6.61572	5,708,980	9.46	0.00	0	

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	10.66	Call			1,976.66000	1.97666	2,505,610	9.80	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			2,993.31000	2.99331	3,672,140	10.13	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put			3,722.11000	3.72211	3,166,880	10.13	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			3,022.74000	3.02274	3,704,310	10.13	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			3,692.59000	3.69259	3,140,100	10.13	0.00	0	50
R2035	On	02/02/2023	Bond Future	13.22	Call			11,446.61000	11.44661	12,598,670	12.62	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			5,049.82000	5.04982	4,344,710	9.80	0.00	0	50
Total R2035 Option												0.00	0	10,95
Total For R2035												232,848,806.73	2,573	134,15
R2037	On	05/05/2022	Bond Future			10.65427	86.46172	10.85676	85.16454		11.62	4,928,318.04	57	85,12
R2037	On	04/08/2022	Bond Future			10.83057	83.38258	11.04077	82.07079		11.86	0.00	0	52,42
R2037	On	03/11/2022	Bond Future			10.98152	84.62124	11.19921	83.29257		11.40	0.00	0	
R2037	On	02/02/2023	Bond Future			11.11986	81.78928	11.34553	80.44107		11.56	0.00	0	
Total R2037 Future												4,928,318.04	57	137,54
R2037	On	05/05/2022	Bond Future	11.84	Put			125.23000	0.12523	71,820	13.61	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			5,913.53000	5.91353	7,155,140	13.59	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			132.01000	0.13201	76,440	13.59	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			5,966.90000	5.96690	7,209,600	13.60	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			128.56000	0.12856	74,080	13.60	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			6,020.33000	6.02033	7,264,100	13.61	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			1,423.32000	1.42332	1,114,860	12.45	0.00	0	0
R2037	On	04/08/2022	Bond Future	10.10	Call			385.53000	0.38553	597,780	10.45	0.00	0	0
R2037	On	04/08/2022	Bond Future	10.10	Put			6,504.86000	6.50486	5,405,320	10.45	0.00	0	0
R2037	On	04/08/2022	Bond Future	10.89	Call			1,841.65000	1.84165	2,610,410	11.73	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			2,913.52000	2.91352	3,816,410	12.11	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.89	Put			2,779.43000	2.77943	2,236,400	11.73	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			1,871.84000	1.87184	2,644,980	11.74	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			2,746.93000	2.74693	2,208,280	11.74	0.00	0	0
R2037	On	04/08/2022	Bond Future	11.21	Put			1,879.52000	1.87952	1,470,620	12.11	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			3,713.70000	3.71370	4,717,030	12.45	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call			6,018.77000	6.01877	7,210,370	13.45	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put			684.11000	0.68411	563,920	13.45	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call			1,902.28000	1.90228	2,679,770	11.75	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			2,714.75000	2.71475	2,180,450	11.75	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,628.10000	2.62810	2,130,810	11.47	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			3,284.03000	3.28403	4,108,530	11.45	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			2,679.53000	2.67953	2,175,360	11.45	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			3,317.68000	3.31768	4,145,890	11.46	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			2,653.57000	2.65357	2,153,110	11.46	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/11/2022	Bond Future	11.32	Call		3,351.75000	3.35175	4,183,130	11.47	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		2,528.82000	2.52882	3,296,140	11.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,301.14000	4.30114	3,720,250	11.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		2,474.26000	2.47426	3,235,200	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,368.59000	4.36859	3,781,320	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		2,501.46000	2.50146	3,265,450	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,334.75000	4.33475	3,750,530	11.38	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											4,928,318.04	57	139,75
R2040	On	05/05/2022	Bond Future			10.74063	88.76267	10.94281	87.36339	12.21	3,550,506.80	40	62,06
R2040	On	04/08/2022	Bond Future			10.91046	85.46443	11.12029	84.04928	12.48	0.00	0	42,38
R2040	On	03/11/2022	Bond Future			11.05564	86.73419	11.27286	85.30069	12.00	0.00	0	
R2040	On	02/02/2023	Bond Future			11.18872	83.68759	11.41377	82.23290	12.19	0.00	0	
Total R2040 Future											3,550,506.80	40	104,45
R2040	On	05/05/2022	Bond Future	9.82	Call		21.48000	0.02148	43,450	10.73	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		8,268.81000	8.26881	6,891,500	10.73	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		125.69000	0.12569	74,240	14.00	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		6,407.35000	6.40735	7,756,580	14.03	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		122.27000	0.12227	72,220	14.03	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		12,622.81000	12.62281	14,019,250	15.35	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		505.52000	0.50552	984,050	11.46	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		3,113.93000	3.11393	2,193,180	11.46	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,293.14000	6.29314	7,639,540	13.98	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		4.45000	0.00445	1,610	15.35	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		129.20000	0.12920	76,320	13.98	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		6,350.24000	6.35024	7,698,070	14.00	0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		125.05000	0.12505	191,270	10.90	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		10,477.36000	10.47736	9,128,430	10.90	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,162.39000	1.16239	1,918,480	12.08	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		4,034.76000	4.03476	3,375,700	12.08	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,110.15000	2.11015	3,064,630	12.52	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,681.38000	2.68138	2,225,330	12.53	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,178.85000	2.17885	3,142,310	12.54	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,648.78000	2.64878	2,197,090	12.54	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		7,477.56000	7.47756	8,857,310	14.71	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		2,714.55000	2.71455	2,253,880	12.52	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		516.40000	0.51640	481,000	14.71	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.04	Call		2,144.26000	2.14426	3,103,360	12.53	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,612.17000	3.61217	4,517,100	12.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/11/2022	Bond Future	11.39	Put		2,854.88000	2.85488	2,326,310	12.15	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		3,648.75000	3.64875	4,557,370	12.16	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,827.32000	2.82732	2,302,440	12.16	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,685.49000	3.68549	4,598,040	12.17	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,799.99000	2.79999	2,279,040	12.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,647.01000	4.64701	3,958,750	11.85	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		2,681.43000	2.68143	3,440,250	11.83	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,720.67000	4.72067	4,024,800	11.83	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		2,710.69000	2.71069	3,473,470	11.84	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,683.72000	4.68372	3,991,810	11.84	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		2,740.10000	2.74010	3,506,530	11.85	0.00	0	
Total R2040 Option											0.00	0	4,9€
Total For R2040											3,550,506.80	40	109,4€
R2044	On	05/05/2022	Bond Future			10.76039	85.59777	10.96210	84.17017	12.88	4,622,279.58	54	70,4€
R2044	On	04/08/2022	Bond Future			10.92068	82.38166	11.12996	80.93767	13.17	0.00	0	22,5€
R2044	On	03/11/2022	Bond Future			11.05736	83.60569	11.27392	82.14272	12.67	0.00	0	
R2044	On	02/02/2023	Bond Future			11.18234	80.63163	11.40655	79.14689	12.88	0.00	0	
Total R2044 Future											4,622,279.58	54	93,0€
R2044	On	05/05/2022	Bond Future	11.91	Call		6,326.19000	6.32619	7,700,490	14.77	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		133.95000	0.13395	80,650	14.77	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,383.64000	6.38364	7,759,400	14.80	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		130.32000	0.13032	78,480	14.80	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,441.09000	6.44109	7,818,270	14.82	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		126.78000	0.12678	76,360	14.82	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,278.26000	2.27826	3,280,960	13.28	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,619.12000	2.61912	2,177,830	13.28	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,314.31000	2.31431	3,321,430	13.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,586.75000	2.58675	2,149,880	13.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,350.41000	2.35041	3,361,900	13.31	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,554.53000	2.55453	2,122,030	13.31	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,860.04000	2.86004	2,340,180	12.83	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		3,729.23000	3.72923	4,676,110	12.84	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,832.18000	2.83218	2,316,090	12.84	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		3,654.67000	3.65467	4,593,730	12.82	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,888.41000	2.88841	2,364,500	12.82	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		3,691.74000	3.69174	4,634,850	12.83	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		2,876.74000	2.87674	3,691,380	12.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,579.45000	4.57945	3,909,350	12.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		2,907.66000	2.90766	3,726,050	12.56	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/02/2023	Bond Future	11.16	Put		4,542.86000	4.54286	3,876,510	12.56	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		2,845.98000	2.84598	3,656,550	12.54	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,616.29000	4.61629	3,942,120	12.54	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											4,622,279.58	54	93,06
R2048	On	05/05/2022	Bond Future			10.69042	84.74519	10.89168	83.27084	13.34	13,304,994.83	157	193,57
R2048	On	04/08/2022	Bond Future			10.84291	85.86081	11.05173	84.36928	12.95	0.00	0	6,57
R2048	On	03/11/2022	Bond Future			10.97386	82.73187	11.18997	81.22081	13.13	0.00	0	
R2048	On	02/02/2023	Bond Future			11.09081	84.16098	11.31445	82.62728	12.65	0.00	0	
Total R2048 Future											13,304,994.83	157	200,10
R2048	On	05/05/2022	Bond Future	11.81	Put		137.48000	0.13748	82,830	15.07	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		6,201.28000	6.20128	7,617,780	15.02	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		145.44000	0.14544	87,590	15.02	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,260.18000	6.26018	7,678,290	15.04	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		141.43000	0.14143	85,190	15.04	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,319.06000	6.31906	7,738,760	15.07	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		2,782.93000	2.78293	2,241,090	12.94	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call		130.65000	0.13065	217,190	11.31	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put		10,702.88000	10.70288	9,297,890	11.31	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call		476.64000	0.47664	803,690	11.59	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.98	Call		2,310.41000	2.31041	3,255,360	12.92	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Put		6,874.59000	6.87459	5,710,110	11.59	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call		737.99000	0.73799	1,268,170	11.99	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put		5,556.59000	5.55659	4,595,240	11.99	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		2,817.39000	2.81739	2,270,810	12.92	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,346.96000	2.34696	3,296,650	12.94	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,383.57000	2.38357	3,338,170	12.95	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		2,748.63000	2.74863	2,211,700	12.95	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call		2,028.16000	2.02816	2,932,860	12.82	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put		3,107.17000	3.10717	2,520,340	12.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,875.40000	2.87540	2,357,620	13.21	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		3,684.58000	3.68458	4,669,640	13.19	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		2,933.98000	2.93398	2,407,980	13.19	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		3,722.63000	3.72263	4,711,940	13.20	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,904.43000	2.90443	2,382,680	13.20	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		3,761.10000	3.76110	4,754,380	13.21	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		4,640.96000	4.64096	4,054,120	12.48	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		2,923.64000	2.92364	3,874,130	12.49	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,602.69000	4.60269	4,019,480	12.49	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/02/2023	Bond Future	11.08	Call		2,955.86000	2.95586	3,909,970	12.50	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,565.01000	4.56501	3,985,420	12.50	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		2,891.89000	2.89189	3,838,750	12.48	0.00	0	
Total R2048 Option											0.00	0	3,40
Total For R2048											13,304,994.83	157	203,50
R209	On	05/05/2022	Bond Future			10.44306	70.28140	10.63012	69.23981	12.24	913,658.20	13	20,79
R209	On	04/08/2022	Bond Future			10.59882	71.23809	10.79219	70.18513	11.90	0.00	0	1,59
R209	On	03/11/2022	Bond Future			10.73970	69.14921	10.93955	68.08297	11.98	0.00	0	2,79
R209	On	02/02/2023	Bond Future			10.86505	70.31314	11.07157	69.23154	11.54	0.00	0	
Total R209 Future											913,658.20	13	25,09
R209	On	05/05/2022	Bond Future	11.45	Put		161.27000	0.16127	99,310	14.11	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		7,030.87000	7.03087	8,053,250	14.80	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		36.08000	0.03608	16,870	14.80	0.00	0	12,09
R209	On	05/05/2022	Bond Future	10.75	Call		1,621.80000	1.62180	2,314,870	12.61	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		4,384.25000	4.38425	5,360,500	14.07	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		170.26000	0.17026	104,920	14.07	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,430.04000	4.43004	5,407,960	14.09	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		165.73000	0.16573	102,060	14.09	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		2,556.12000	2.55612	1,868,070	11.88	0.00	0	11,09
R209	On	05/05/2022	Bond Future	11.45	Call		4,475.85000	4.47585	5,455,480	14.11	0.00	0	
R209	On	05/05/2022	Bond Future	9.50	Call		15.55000	0.01555	28,860	10.69	0.00	0	2,99
R209	On	05/05/2022	Bond Future	9.50	Put		6,660.31000	6.66031	5,632,030	10.69	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		52.70000	0.05270	113,830	11.02	0.00	0	8,59
R209	On	05/05/2022	Bond Future	9.75	Put		5,152.67000	5.15267	4,172,210	11.02	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		416.07000	0.41607	769,610	11.88	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		965.79000	0.96579	617,270	12.61	0.00	0	1,09
R209	On	04/08/2022	Bond Future	10.58	Put		2,578.60000	2.57860	2,119,280	11.70	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,446.81000	1.44681	2,044,140	11.71	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,548.35000	2.54835	2,092,720	11.71	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,397.47000	1.39747	1,987,230	11.68	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,609.32000	2.60932	2,146,120	11.68	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,421.94000	1.42194	2,015,580	11.70	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,397.98000	2.39798	1,973,540	11.98	0.00	0	6,09
R209	On	03/11/2022	Bond Future	11.01	Call		2,744.83000	2.74483	3,389,520	11.99	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,374.51000	2.37451	1,952,960	11.99	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,773.89000	2.77389	3,421,460	12.00	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,351.24000	2.35124	1,932,570	12.00	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		283.90000	0.28390	376,320	10.67	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		8,517.95000	8.51795	7,544,130	10.67	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	10.00	Call		694.92000	0.69492	890,460	10.70	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		5,918.70000	5.91870	5,048,000	10.70	0.00	0	6,00
R209	On	03/11/2022	Bond Future	10.50	Call		1,436.86000	1.43686	1,935,510	11.43	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		3,813.28000	3.81328	3,245,690	11.43	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		171.14000	0.17114	228,090	10.66	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.03	Call		2,803.09000	2.80309	3,453,520	12.01	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,328.16000	2.32816	1,912,350	12.01	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		4,302.24000	4.30224	5,099,420	12.58	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,433.72000	1.43372	1,164,660	12.58	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		2,715.91000	2.71591	3,357,710	11.98	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Put		9,974.70000	9.97470	8,965,410	10.66	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,773.63000	3.77363	3,238,580	11.36	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		2,263.38000	2.26338	2,812,550	11.37	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,744.07000	3.74407	3,211,640	11.37	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		2,287.37000	2.28737	2,839,160	11.38	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,714.70000	3.71470	3,184,890	11.38	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		2,239.51000	2.23951	2,786,060	11.36	0.00	0	
Total R209 Option											0.00	0	53,60
Total For R209											913,658.20	13	78,65
R210	On	05/05/2022	Bond Future			219.37430	219.37430	219.20209	219.20209		0.00	0	1,00
R210	On	04/08/2022	Bond Future			222.41496	222.41496	222.24836	222.24836		0.00	0	20
R210	On	03/11/2022	Bond Future			222.82698	222.82698	222.66434	222.66434		0.00	0	
R210	On	02/02/2023	Bond Future			226.61755	226.61755	226.45948	226.45948		0.00	0	
Total R210 Future											0.00	0	1,30
Total For R210											0.00	0	1,30
R213	On	05/05/2022	Bond Future			9.94742	84.30177	10.15101	83.26679	9.46	168,603.54	2	25,00
R213	On	04/08/2022	Bond Future			10.13892	85.41381	10.35117	84.36737	9.16	0.00	0	
R213	On	03/11/2022	Bond Future			10.30434	83.16074	10.52533	82.10143	9.13	0.00	0	
R213	On	02/02/2023	Bond Future			10.45116	84.59384	10.68152	83.51974	8.82	0.00	0	
Total R213 Future											168,603.54	2	25,00
R213	On	05/05/2022	Bond Future	10.63	Call		2,760.85000	2.76085	3,602,870	9.90	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		390.53000	0.39053	197,570	9.90	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		2,799.41000	2.79941	3,645,930	9.92	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		380.55000	0.38055	192,090	9.92	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		2,838.15000	2.83815	3,689,090	9.93	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		370.80000	0.37080	186,760	9.93	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,236.25000	3.23625	2,610,130	8.86	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		906.91000	0.90691	1,331,600	8.87	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,202.67000	3.20267	2,580,920	8.87	0.00	0	

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	04/08/2022	Bond Future	9.90	Call		924.04000	0.92404	1,353,090	8.87	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,169.15000	3.16915	2,551,760	8.87	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		889.79000	0.88979	1,310,110	8.86	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,699.73000	2.69973	2,166,440	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		1,240.84000	1.24084	1,625,880	8.74	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,887.18000	3.88718	3,212,910	8.74	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		1,636.96000	1.63696	2,097,420	8.91	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		3,251.32000	3.25132	2,652,470	8.91	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		2,031.04000	2.03104	2,548,170	9.04	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,773.77000	2.77377	2,231,590	9.04	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		360.49000	0.36049	446,010	8.35	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		7,355.68000	7.35568	6,381,890	8.35	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		398.26000	0.39826	492,540	8.35	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put		7,077.18000	7.07718	6,112,150	8.35	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		1,037.71000	1.03771	1,346,510	8.62	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,054.18000	2.05418	2,574,190	9.05	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,748.83000	2.74883	2,209,530	9.05	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,077.71000	2.07771	2,600,600	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,724.32000	2.72432	2,187,900	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,101.13000	2.10113	2,627,150	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		4,381.20000	4.38120	3,630,690	8.62	0.00	0	47
R213	On	02/02/2023	Bond Future	10.23	Call		1,770.86000	1.77086	2,217,670	8.49	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,893.40000	3.89340	3,266,110	8.49	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		2,010.23000	2.01023	2,494,940	8.57	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,561.78000	3.56178	2,972,390	8.57	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		486.02000	0.48602	600,020	8.06	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		7,929.72000	7.92972	6,969,620	8.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,408.40000	1.40840	1,751,090	8.32	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,590.94000	4.59094	3,859,530	8.32	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		1,735.59000	1.73559	2,172,750	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,953.79000	3.95379	3,316,850	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,923.67000	3.92367	3,291,560	8.48	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		2,181.59000	2.18159	2,688,920	8.62	0.00	0	93
R213	On	02/02/2023	Bond Future	10.43	Put		3,355.26000	3.35526	2,788,490	8.62	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		7,446.69000	7.44669	8,378,590	10.26	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		801.19000	0.80119	658,990	10.26	0.00	0	93
R213	On	02/02/2023	Bond Future	10.22	Call		1,753.32000	1.75332	2,195,310	8.48	0.00	0	
Total R213 Option											0.00	0	5,32
Total For R213											168,603.54	2	30,40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/05/2022	Bond Future		10.71171	67.44003	10.91281	66.27831		13.34	741,840.33	11	15,3
R214	On	04/08/2022	Bond Future		10.86633	68.32779	11.07450	67.15256		12.97	0.00	0	1,3
R214	On	03/11/2022	Bond Future		10.99937	66.07187	11.21440	64.88121		13.13	0.00	0	
R214	On	02/02/2023	Bond Future		11.11825	67.21292	11.34037	66.00452		12.67	0.00	0	
Total R214 Future											741,840.33	11	16,6
R214	On	05/05/2022	Bond Future	11.73	Call		4,558.57000	4.55857	5,657,980	14.87	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		151.83000	0.15183	89,520	14.87	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,605.13000	4.60513	5,706,500	14.90	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		147.42000	0.14742	87,070	14.90	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,651.74000	4.65174	5,755,030	14.92	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		143.13000	0.14313	84,700	14.92	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,799.15000	1.79915	2,520,140	12.94	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,328.55000	2.32855	1,874,310	12.94	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,827.62000	1.82762	2,552,350	12.96	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,300.67000	2.30067	1,850,170	12.96	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		1,770.89000	1.77089	2,487,950	12.93	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,356.70000	2.35670	1,898,530	12.93	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,334.54000	2.33454	1,905,420	13.23	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,045.15000	3.04515	3,809,610	13.24	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,311.74000	2.31174	1,885,540	13.24	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,075.91000	3.07591	3,843,470	13.25	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,288.93000	2.28893	1,865,830	13.25	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,014.32000	3.01432	3,775,860	13.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		2,308.82000	2.30882	3,028,430	12.51	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,784.46000	3.78446	3,295,670	12.51	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		2,333.81000	2.33381	3,056,490	12.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,753.93000	3.75393	3,268,210	12.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		2,359.20000	2.35920	3,084,680	12.53	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,723.86000	3.72386	3,240,940	12.53	0.00	0	
Total R214 Option											0.00	0	
Total For R214											741,840.33	11	16,6
Total for Bond											384,221,616.57	6,675	1,273,97
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
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	

Contract 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 R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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			825.73600	825.73600	815.68300	815.68300				0.00	0	98
GOVI On 04/08/2022 GOVI			836.86600	836.86600	826.68500	826.68500				0.00	0	
GOVI On 03/11/2022 GOVI			849.38200	849.38200	839.05400	839.05400				0.00	0	
GOVI On 02/02/2023 GOVI			863.62500	863.62500	853.13000	853.13000				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 05/05/2022 GOVI	788.23	Call			274,530.00000	27.45300	375,060,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/05/2022	GOVI	788.24	Call		274,430.00000	27.44300	374,960,000		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		274,330.00000	27.43300	374,860,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		74,250.00000	7.42500	176,060,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call		74,150.00000	7.41500	175,960,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		74,050.00000	7.40500	175,860,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		0.00000	0.00000	0,000		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		186,340.00000	18.63400	289,620,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		186,240.00000	18.62400	289,520,000		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		186,440.00000	18.64400	289,720,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		23,100.00000	2.31000	128,050,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		23,000.00000	2.30000	127,950,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		22,900.00000	2.29000	127,850,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	9€
Total for GOVI											0.00	0	9€
AL37	On	05/05/2022	Index Future			815.37100	815.37100	810.55100	810.55100		0.00	0	
AL37	On	04/08/2022	Index Future			826.36100	826.36100	821.48400	821.48400		0.00	0	
AL37	On	03/11/2022	Index Future			838.72000	838.72000	833.77500	833.77500		0.00	0	
AL37	On	02/02/2023	Index Future			852.78400	852.78400	847.76300	847.76300		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/05/2022	Index Future			939.81000	939.81000	929.26800	929.26800		0.00	0	
AL7T	On	04/08/2022	Index Future			952.47700	952.47700	941.80200	941.80200		0.00	0	
AL7T	On	03/11/2022	Index Future			966.72200	966.72200	955.89300	955.89300		0.00	0	
AL7T	On	02/02/2023	Index Future			982.93300	982.93300	971.93000	971.93000		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/05/2022	Index Future			837.18900	837.18900	827.06900	827.06900		0.00	0	1€
ALBI	On	04/08/2022	Index Future			848.47300	848.47300	838.22400	838.22400		0.00	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
ALBI	On	03/11/2022			861.16200	861.16200	850.76700	850.76700				0.00	0	
ALBI	On	02/02/2023			875.60300	875.60300	865.04000	865.04000				0.00	0	
Total ALBI Future												0.00	0	21
Total For ALBI												0.00	0	21
IGOV	On	05/05/2022			315.01900	315.01900	314.98000	314.98000				0.00	0	48
IGOV	On	04/08/2022			319.34300	319.34300	319.30500	319.30500				0.00	0	
IGOV	On	03/11/2022			324.19500	324.19500	324.15900	324.15900				0.00	0	
IGOV	On	02/02/2023			329.70600	329.70600	329.67200	329.67200				0.00	0	
Total IGOV Future												0.00	0	48
Total For IGOV												0.00	0	48
Total for Index												0.00	0	71
JIBAR F	On	16/03/2022			4.28300	95.71700	4.27500	95.72500				0.00	0	
JIBAR F	On	20/04/2022			4.62500	95.37500	4.60500	95.39500				0.00	0	
JIBAR F	On	18/05/2022			4.69000	95.31000	4.68000	95.32000				0.00	0	
JIBAR F	On	15/06/2022			5.09500	94.90500	5.11500	94.88500				0.00	0	
JIBAR F	On	20/07/2022			5.17000	94.83000	5.19000	94.81000				0.00	0	
JIBAR F	On	17/08/2022			5.56000	94.44000	5.58000	94.42000				0.00	0	
JIBAR F	On	21/09/2022			5.63000	94.37000	5.65000	94.35000				0.00	0	
JIBAR F	On	21/12/2022			6.27500	93.72500	6.32500	93.67500				0.00	0	
JIBAR F	On	15/03/2023			6.54000	93.46000	6.58000	93.42000				0.00	0	
JIBAR F	On	21/06/2023			6.75000	93.25000	6.80000	93.20000				0.00	0	
JIBAR F	On	20/09/2023			6.85500	93.14500	6.90500	93.09500				0.00	0	
JIBAR F	On	20/12/2023			6.96500	93.03500	7.02500	92.97500				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 :											384,221,616.57	6,675	1,275,85	
ABCPI3	On	07/12/2023			2.26800	322.12239	2.26800	321.80794				0.00	0	200,000,00
Total ABCPI3 SPOT												0.00	0	200,000,00
Total For ABCPI3												0.00	0	200,000,00
ABF001	On	13/09/2026					0.00000	100.06392				0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024					0.00000	101.55245				0.00	0	
Total ABF003 SPOT												0.00	0	
Total For ABF003												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.65000	102.14579	9.65000	102.04005				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.25500	91.22052	11.25500	91.11083				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.29195				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.01568				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.57223				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.02997				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.82452				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.47186				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.00256				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	100.35759				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.39451				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	104.34835				0.00	0	
Total ABFN26 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 ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.75121				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.91191				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.77987				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.89193				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.55498				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.00683				0.00	42,000,000	21,000,00
Total ABFN35 SPOT										0.00	42,000,000	21,000,00
Total For ABFN35										0.00	42,000,000	21,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.46884				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.86946				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.80740				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.23234				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.23267				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.33047				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.64331				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.84913				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.87314				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.89034				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.91307				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.44270				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.31243				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.26968				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	101.05708				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.19221				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.99225				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.45832				0.00	40,000,000	20,000,00
Total ABFN53 SPOT										0.00	40,000,000	20,000,00
Total For ABFN53										0.00	40,000,000	20,000,00
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.47389				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.48692				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.16133				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.76873				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.36678				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.98371				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.83000	6.83000	6.83000	147.52048				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	32.87310	100.00000	32.56088				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.58000	2.58000	2.58000	157.44285				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.48500	3.48500	3.48500	211.40942				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.36000	4.36000	4.36000	236.10542				0.00	0	
Total ABN63 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 ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.08500	7.08500	7.08500	100.97455			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.32000	8.32000	8.32000	110.91086			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.52500	104.00313	5.52500	103.94069			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.61500	106.08631	5.61500	106.02141			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.01000	111.14143	8.01000	111.04502			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.58500	112.83926	8.58500	112.73450			0.00	0	200,000,00
Total ABS17 SPOT									0.00	0	200,000,00
Total For ABS17									0.00	0	200,000,00
ABS18 On 26/09/2023 Spot Bond			6.05500	105.28090	6.05500	105.21153			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.10000	102.84025	8.10000	102.75153			0.00	0	
Total ABS7 SPOT									0.00	0	
Total For ABS7									0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.44645	100.00000	11.34600			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.60800	325.58485	1.60800	325.29041			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABS12									0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.19500	11.19500	11.19500	101.46076			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.92880			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.93098				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.77566				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.93148				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.93148				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.92968				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.92968				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	167.71605				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	169.70876				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.93495				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.95957				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.48986				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI04 On 21/11/2023 Spot Bond					0.00000	100.71851				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.59607				0.00	1,000,000,000	500,000,000
Total AGL01 SPOT										0.00	1,000,000,000	500,000,000
Total For AGL01										0.00	1,000,000,000	500,000,000
AGL02 On 11/04/2024 Spot Bond					0.00000	102.36208				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.48546				0.00	0	100,000,000
Total AGL03 SPOT										0.00	0	100,000,000
Total For AGL03										0.00	0	100,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	105.42449				0.00	12,000,000	3,000,000
Total AGT01 SPOT										0.00	12,000,000	3,000,000
Total For AGT01										0.00	12,000,000	3,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	105.07040				0.00	9,200,000	2,300,000
Total AGT02 SPOT										0.00	9,200,000	2,300,000
Total For AGT02										0.00	9,200,000	2,300,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.03094				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.48540				0.00	0	600,000,000
Total AGT04 SPOT										0.00	0	600,000,000
Total For AGT04										0.00	0	600,000,000
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.84855				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.88057				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.62000	98.16883	8.62000	98.07733				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.92880				0.00	0	
Total AH2B11 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 AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.08947				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.29012				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.73590				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.39698				0.00	24,000,000	18,000,00
Total AHF5A2 SPOT										0.00	24,000,000	18,000,00
Total For AHF5A2										0.00	24,000,000	18,000,00
AHF5A On 21/08/2023 Spot Bond			6.77500	104.89202	6.77500	104.81482				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.37323				0.00	26,000,000	13,000,00
Total AHF5A4 SPOT										0.00	26,000,000	13,000,00
Total For AHF5A4										0.00	26,000,000	13,000,00
AHF5B On 21/08/2023 Spot Bond					0.00000	100.41733				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.44445				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.89650				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.48555				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.83916				0.00	55,400,000	27,700,00
Total AHF6A2 SPOT										0.00	55,400,000	27,700,00
Total For AHF6A2										0.00	55,400,000	27,700,00
AHF6B On 21/08/2024 Spot Bond					0.00000	100.41724				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.44434				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.63349				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.53985				0.00	28,000,000	14,000,000
Total AHF7A1 SPOT										0.00	28,000,000	14,000,000
Total For AHF7A1										0.00	28,000,000	14,000,000
AHF7A On 21/08/2025 Spot Bond					0.00000	100.39012				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.43079				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.42062				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.45787				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.44501				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.68734				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.65368				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.77500	108.63707	7.77500	108.54605				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR04 On 29/05/2024 Spot Bond			8.21300	104.90425	8.21300	104.81099				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.11000	92.31685	12.11000	92.19699				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.51500	190.63087	5.51500	190.37815			6,742,087,500,000.00	1,222,500,000	621,250,000	
Total AIRL01 SPOT									6,742,087,500,000.00	1,222,500,000	621,250,000	
Total For AIRL01									6,742,087,500,000.00	1,222,500,000	621,250,000	
APF06 On 24/08/2022 Spot Bond					0.00000	100.33794				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.88566				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.83817				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.11940				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.91970				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.42565				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.78400				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.71000	251.36995	4.71000	251.05835				0.00	0	
Total ASN02 SPOT										0.00	0	
Total For ASN02										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.21000	218.51874	5.21000	218.23615				0.00	0	
Total ASN03 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 ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.35500	199.05163	4.35500	201.65827				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	99.92416				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	101.30706				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.75000	116.05888	4.75000	115.91418				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	99.94047				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	99.93959				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	99.93184				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.31557				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.26240				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.92439				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.93647				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.51181				0.00	64,000,000	35,000,000

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 ASN278 SPOT										0.00	64,000,000	35,000,000
Total For ASN278										0.00	64,000,000	35,000,000
ASN278 On 20/08/2048 Spot Bond					0.00000	100.42709				0.00	36,000,000	28,000,000
Total ASN279 SPOT										0.00	36,000,000	28,000,000
Total For ASN279										0.00	36,000,000	28,000,000
ASN279 On 21/08/2023 Spot Bond					0.00000	100.41598				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN280 On 13/09/2025 Spot Bond					0.00000	100.07171				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN286 On 26/09/2023 Spot Bond					0.00000	99.88710				0.00	52,000,000	33,000,000
Total ASN291 SPOT										0.00	52,000,000	33,000,000
Total For ASN291										0.00	52,000,000	33,000,000
ASN291 On 20/12/2023 Spot Bond					0.00000	99.93560				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN300 On 20/12/2023 Spot Bond					0.00000	100.07892				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN310 On 31/03/2029 Spot Bond			4.11000	4.11000	4.11000	111.46545				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN318 On 28/02/2033 Spot Bond			4.88500	4.88500	4.88500	101.75611				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN319 On 20/06/2024 Spot Bond					0.00000	99.93892				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	99.93039				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN328 On 09/05/2024 Spot Bond					0.00000	100.62819				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										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
ASN33: On 20/06/2024 Spot Bond					0.00000	99.32171				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.86000	114.47160	4.86000	114.32750				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.93448				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.94041				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.92528				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.93718				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.93718				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.30105				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	99.92479				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.93832				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.93605				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.91600				0.00	0	
Total ASN381 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 ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.01560				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.01560				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.26262				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	99.93778				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.38499				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.01521				0.00	64,000,000	76,000,000
Total ASN399 SPOT										0.00	64,000,000	76,000,000
Total For ASN399										0.00	64,000,000	76,000,000
ASN40: On 20/12/2024 Spot Bond					0.00000	99.93822				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.92742				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.17107				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	102.95048				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	99.94199				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	99.94002				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	99.92213				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	100.40582				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	103.31833				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.84700				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.85519				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	101.17348				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.52071				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.66444				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.77398				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.73824				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	

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 20/06/2025 Spot Bond					0.00000	100.06406				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	106.45400				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.50789				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.68116				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.06003				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.06003				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.27360				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.01500	98.45894	10.01500	98.35326			1,189,782,000,000.00	118,800,000	29,700,00	
Total ASN508 SPOT									1,189,782,000,000.00	118,800,000	29,700,00	
Total For ASN508									1,189,782,000,000.00	118,800,000	29,700,00	
ASN50(On 21/12/2026 Spot Bond			9.19500	98.18556	9.19500	98.08861			0.00	0		
Total ASN509 SPOT									0.00	0		
Total For ASN509									0.00	0		
ASN51(On 21/12/2026 Spot Bond			9.74500	96.89718	9.74500	96.79592			0.00	0		
Total ASN510 SPOT									0.00	0		
Total For ASN510									0.00	0		
ASN51(On 21/12/2026 Spot Bond			9.74500	96.89718	9.74500	96.79592			0.00	0		
Total ASN511 SPOT									0.00	0		
Total For ASN511									0.00	0		
ASN52(On 31/07/2022 Spot Bond			9.10000	101.24337	9.10000	101.14569			0.00	0		
Total ASN522 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 ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.49666	11.05000	101.37611				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.49002	11.00000	101.37000				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.42353	10.50000	101.30890				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.42353	10.50000	101.30890				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.30347				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.74671				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.55240				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.43683	10.60000	101.32113				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.69866	10.47000	101.30524				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.43018	10.55000	101.31502				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.72551				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.86980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.23194				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	99.67763				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	99.94044				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.01509				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	100.59959				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	100.03980				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	101.25278	9.22000	101.15198				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.98625				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.93697				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.72839				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.82082				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 28/02/2031 Spot Bond					0.00000	100.36607				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.29927				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.90287				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	101.57562				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.74188				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	99.93326				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.50760				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.74919				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	99.93684				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.38280				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.22865				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	99.92856				0.00	0	
Total ASN633 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 ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	99.92114				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.20686				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.85763				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.07761				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.03515				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.48510				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.31270				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.45545				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.26100				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.33513				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.92450				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.92125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.32764				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	99.87784				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.46381				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.73930				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.85693				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.10608				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.83965				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.93211				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.93156				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	99.93933				0.00	36,000,000	18,000,000
Total ASN703 SPOT										0.00	36,000,000	18,000,000
Total For ASN703										0.00	36,000,000	18,000,000
ASN70: On 09/11/2026 Spot Bond					0.00000	100.64409				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	

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 04/05/2024 Spot Bond					0.00000	100.72740				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.48917				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.50613				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.03372				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.98496				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.10008				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.07275				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.92880				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.19197				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.82818				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.34883				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.50002				0.00	0	
Total ASN737 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 ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.93483				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.93374				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.54968				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.78416				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	100.26937				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76: On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76: On 22/03/2022 Spot Bond					0.00000	101.27592				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	99.90918				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	99.91410				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77: On 22/03/2022 Spot Bond					0.00000	101.30691				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77: On 29/03/2022 Spot Bond					0.00000	101.19755				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77: On 05/04/2022 Spot Bond					0.00000	100.98472				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN778 On 11/04/2022 Spot Bond					0.00000	100.97655				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN779 On 11/04/2022 Spot Bond					0.00000	100.94755				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN780 On 11/04/2022 Spot Bond					0.00000	100.91634				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN781 On 13/04/2022 Spot Bond					0.00000	100.91038				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN782 On 21/12/2026 Spot Bond			9.44884	9.44884	9.44884	106.43621				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 19/04/2022 Spot Bond					0.00000	100.81708				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN784 On 25/04/2022 Spot Bond					0.00000	100.74665				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN785 On 28/04/2022 Spot Bond					0.00000	100.73272				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN787 On 28/04/2022 Spot Bond					0.00000	100.73943				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN789 On 28/04/2022 Spot Bond					0.00000	100.73943				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN790 On 15/03/2025 Spot Bond					0.00000	100.03377				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN79(On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	100.27866				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN79(On 06/06/2022 Spot Bond					0.00000	100.21440				0.00	0	100,000,00
Total ASN797 SPOT										0.00	0	100,000,00
Total For ASN797										0.00	0	100,000,00
ASN80(On 08/06/2022 Spot Bond					0.00000	100.13288				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80(On 31/07/2027 Spot Bond					0.00000	100.15647				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80(On 31/01/2027 Spot Bond					0.00000	100.08620				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80(On 31/01/2030 Spot Bond					0.00000	100.06885				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80(On 15/03/2023 Spot Bond					0.00000	100.05796				0.00	3,420,000,000	3,360,000,00
Total ASN807 SPOT										0.00	3,420,000,000	3,360,000,00
Total For ASN807										0.00	3,420,000,000	3,360,000,00
ASN80(On 21/12/2026 Spot Bond					0.00000	100.04144				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.50500	99.97532	4.50500	99.92600				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	99.94907	9.30000	99.84736				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	100.92424				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.25568				0.00	0	
Total BAW28 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 BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.38733				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.10448				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.96500	101.51203	6.96500	101.43568				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.11464				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.28556				0.00	0	100,000,00
Total BAW36 SPOT										0.00	0	100,000,00
Total For BAW36										0.00	0	100,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.04466				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.76308				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.97500	8.97500	8.97500	104.53410				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.80500	11.80500	11.80500	106.82038				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.63160				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.23456				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.52202				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.52236				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.49487				0.00	0	84,055,90
Total BAYA77 SPOT										0.00	0	84,055,90
Total For BAYA77										0.00	0	84,055,90
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.96210				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.55026				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.56430				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.86839				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.81510				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	102.00881				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.76221				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.86744				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.83153				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.04954				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.97925				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.47172				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.99688				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.71063				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.76280				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.71024				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.13023				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.46588				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.18310				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.13102				0.00	0	
Total BAYB18 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 BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.40997				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	102.23632				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	102.13058				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.75000	8.75000	8.75000	100.43182				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.73811				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.59606				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.17380				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.53275				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.03780				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.17339				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.86718				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.48560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	80.33490				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.76500	102.31359	7.76500	102.22954				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.31227				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.46004				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.72955				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.30154				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.31756				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.92026				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.60816				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.87241				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			6.51500	108.10281	6.51500	108.02626				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.11732				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.75324				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.95336				0.00	0	430,000,00
Total BID14 SPOT										0.00	0	430,000,00
Total For BID14										0.00	0	430,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.83971				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.85504				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.15902				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.90000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	91.25700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	62.18100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	48.74700				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	99.85705				0.00	0	
Total BNPP12 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 BNPP12										0.00	0	
BNPP1: On 10/05/2022 Spot Bond					0.00000	100.51455				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1: On 23/05/2022 Spot Bond					0.00000	100.31192				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1: On 03/06/2022 Spot Bond					0.00000	100.21029				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.14472				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.47179				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.13760				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.50319				0.00	1,800,000,000	900,000,000
Total BPPF21 SPOT										0.00	1,800,000,000	900,000,000
Total For BPPF21										0.00	1,800,000,000	900,000,000
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.39677				0.00	0	1,200,000,000
Total BPPF23 SPOT										0.00	0	1,200,000,000
Total For BPPF23										0.00	0	1,200,000,000
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.78679				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.17715				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.64334				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.66673				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.41664				0.00	0	500,000,00
Total BPPF31 SPOT										0.00	0	500,000,00
Total For BPPF31										0.00	0	500,000,00
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.57289				0.00	60,000,000	30,000,00
Total BPPF32 SPOT										0.00	60,000,000	30,000,00
Total For BPPF32										0.00	60,000,000	30,000,00
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.59068				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	101.27040				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.58554				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.03524				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.65624				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.24500	108.10180	8.24500	108.00587				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.49500	109.36817	8.49500	109.26823				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.09500	105.49568	9.09500	105.39375				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT04 On 17/07/2027 Spot Bond			10.51500	10.51500	10.51500	100.82810				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.00546				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.39596				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.42244				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.15126				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.22307				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.13835	4.77000	107.47100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.62600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.61154				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.57500	105.46923	7.57500	105.38332				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	107.74098	8.70700	115.42200				0.00	0	
Total CLN365 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 CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.86479				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.85783				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.81490				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.30389	10.98000	99.18762				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	112.62352	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	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	99.93558				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.55013				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.54579				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.28000	146.39361	5.28000	146.20274				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN455 On 31/01/2025 Spot Bond			5.72000	144.65871	5.72000	144.46327				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	99.82588				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	99.84420				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.49246				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.77500	102.14807	6.77500	102.07405				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN493 On 28/03/2022 Spot Bond					0.00000	99.84555				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN495 On 20/06/2022 Spot Bond					0.00000	99.92502				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN497 On 29/08/2022 Spot Bond					0.00000	100.32312				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN499 On 04/09/2024 Spot Bond			7.17500	106.88729	7.17500	106.80542				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN501 On 04/09/2024 Spot Bond					0.00000	101.85131				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN503 On 11/10/2022 Spot Bond					0.00000	101.11541				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN502 On 11/10/2024 Spot Bond					0.00000	101.17831				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.69909				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.14915				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.03333				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.36304				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.73114				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.14316	9.96000	100.03900				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.91183	10.01000	103.80036				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.38599				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.11425	9.60000	102.00968				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.06957				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.29661				0.00	0	
Total CLN522 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 CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	100.27788	9.20000	100.18106				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.35783				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.07371				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.42957				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.51975				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.06957				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	99.93028				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.97722				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.97500	102.81249	9.97500	102.70196				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.17167				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.80524				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.13310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	147.86500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.30605				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.81037				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.44500	102.82640	9.44500	102.72160				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.49500	101.28927	9.49500	106.20632				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.58500	105.35728	9.58500	105.24835				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	311.00875				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	
CLN55 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	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.54623				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.53050				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN555 On 24/11/2024 Spot Bond					0.00000	100.38086				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN555 On 17/01/2024 Spot Bond					0.00000	101.25563				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	117.80700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.60453				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	103.48380	10.19000	103.41996				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.44500	105.78521	9.44500	105.67739				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.64513				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.38670				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.23414				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.23426				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.57130				0.00	0	50,000,00
Total CLN568 SPOT										0.00	0	50,000,00
Total For CLN568										0.00	0	50,000,00
CLN571 On 12/11/2025 Spot Bond			9.67500	104.47763	9.67500	104.36861				0.00	0	
Total CLN571 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 CLN571										0.00	0	
CLN57: On 12/11/2025 Spot Bond					0.00000	100.55656				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	100.57414				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.01674				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	99.92372				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.93681				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	101.25898				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.60301				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 30/05/2022 Spot Bond					0.00000	100.28900				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	100.03741				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2022 Spot Bond					0.00000	100.84854				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2022 Spot Bond					0.00000	100.28102				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	102.74676				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.13763				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.06341				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.53531				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.54194				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.70000	149.29712	3.70000	120.26026				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.37491				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.23676				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.37491				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	102.86068				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.18820				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 10/12/2024 Spot Bond					0.00000	100.12638				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 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	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.97413				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.60055				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.50456				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	102.58719				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.98597				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.39712				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	103.64349	9.32000	103.53979				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	

Contract 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 CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.81304				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	103.26184				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.17768				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.38418				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.61647				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.13593				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	30,000,00
Total CLN616 SPOT										0.00	0	30,000,00
Total For CLN616										0.00	0	30,000,00
CLN616 On 20/12/2024 Spot Bond					0.00000	101.16143				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.21933				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.36620				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.76119				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.75860				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.76384				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	100.81940				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.74500	103.19948	6.74500	103.12386				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.47780				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.85668				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.17000	62.70636	12.17000	82.71862				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.43007				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.14500	98.97400	10.14500	98.86584				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.47577				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.43020				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 09/10/2034 Spot Bond					0.00000	101.36904				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.63640				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.16226				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.39685				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.47374				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2023 Spot Bond					0.00000	100.83327				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.51436				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.86823				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.39888				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	99.99987				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.03049				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	99.99987				0.00	0	
Total CLN647 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 CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.62022				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.29547				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.47374				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.38549				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.47374				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	98.34000				0.00	0	30,000,00
Total CLN655 SPOT										0.00	0	30,000,00
Total For CLN655										0.00	0	30,000,00
CLN65 On 20/06/2025 Spot Bond					0.00000	99.92211				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.40141				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.50286				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.95500				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	117.66300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	142.07300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.47562				0.00	30,000,000	15,000,000
Total CLN665 SPOT										0.00	30,000,000	15,000,000
Total For CLN665										0.00	30,000,000	15,000,000
CLN665 On 02/04/2026 Spot Bond					0.00000	101.42073				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.56305				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.35261				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.31254				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.31660				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.52113				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.25598	150.52868	4.25598	122.16452				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25598	150.52868	4.25598	122.16531				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN676 On 19/08/2025 Spot Bond					0.00000	100.53127				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.55832				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	99.93543				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.58021				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.52773				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.16429				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	99.93838				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	99.93665				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.77459				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	99.92459				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	99.92437				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	99.93381				0.00	0	
Total CLN690 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 CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	101.22244				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	99.93396				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.64044				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	84.75570				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.22272				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	105.64010				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.26986				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.51916				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.10538				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	100.93446				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.32608				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	100.57184				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.11661				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	99.93518				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	81.74864				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	81.99371				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.05971				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.46529				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	99.93474				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.93474				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.93474				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	80.77936				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.10624				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72(On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.76848				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.09341				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72(On 01/06/2026 Spot Bond					0.00000	100.24752				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.80938				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.94010				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.94010				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.94010				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.93901				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.93901				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.93901				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.33018				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.37822				0.00	0	
Total CLN731 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 CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.02305				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.10813				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	94.11717				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	99.92867				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	99.92539				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	109.66900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.76161				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.46697				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.56711				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.48262				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	98.51800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.13757				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.36483				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	99.93391				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.87790				0.00	0	
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	100.11567				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.09923				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	100.93736				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.13069				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	99.88512				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	99.88840				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	101.39075				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.65610				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.76703				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.45237				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.93736				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	

Contract 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 CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.91135				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.49810				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	97.62641				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	80.88433				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	86.66849				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.33416				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.91113				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.48500	6.48500	6.48500	117.10005				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.32461				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.39250				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.75919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.76544				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	100.77691				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.88411				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.79668				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.81042				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	101.44737				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78(On 21/12/2027 Spot Bond					0.00000	99.94250				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	101.44737				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	101.83055				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	101.69424				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79(On 31/01/2025 Spot Bond					0.00000	100.84786				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN797 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	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.74126				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN793 On 05/09/2022 Spot Bond					0.00000	99.46288				0.00	60,000,000	30,000,000
Total CLN793 SPOT										0.00	60,000,000	30,000,000
Total For CLN793										0.00	60,000,000	30,000,000
CLN794 On 31/01/2025 Spot Bond					0.00000	100.70439				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.60709				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.34614				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.34319				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.34332				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.32553				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.30580				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.29240				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond			10.64000	10.64000	10.64000	87.80130				0.00	0	
Total CLN802 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 CLN802										0.00	0	
CLN802 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	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.18523				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.15330				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.15741				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.14922				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 21/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			420,000,000,000.00	4,200,000,000	4,200,000,000	
Total CLN809 SPOT									20,000,000,000,000.00	4,200,000,000	4,200,000,000	
Total For CLN809									20,000,000,000,000.00	4,200,000,000	4,200,000,000	
CLN809 On 18/04/2028 Spot Bond			8.75000	100.52638	8.75000	100.43182			0.00	0	0	
Total CLN81 SPOT									0.00	0	0	
Total For CLN81									0.00	0	0	
CLN81 On 26/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	22,700,000,000	
Total CLN810 SPOT									0.00	0	22,700,000,000	
Total For CLN810									0.00	0	22,700,000,000	
COJ05 On 05/06/2023 Spot Bond			8.11500	108.16887	8.11500	108.07436			0.00	0	2,100,000,000	
Total COJ05 SPOT									0.00	0	2,100,000,000	
Total For COJ05									0.00	0	2,100,000,000	
COJ08 On 22/06/2026 Spot Bond			10.71500	105.27057	10.71500	105.14990			0.00	0	0	
Total COJ08 SPOT									0.00	0	0	
Total For COJ08									0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			9.17500	104.82809	9.17500	104.72481			0.00	0	500,000,000	
Total COJG01 SPOT									0.00	0	500,000,000	
Total For COJG01									0.00	0	500,000,000	
COT01 On 03/04/2023 Spot Bond			7.61000	105.71292	7.61000	105.62620			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 COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.50500	95.18858	12.50500	95.06178				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.09500	95.55315	11.09500	95.43982				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.97500	9.97500	9.97500	105.64259				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.31815				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.88631				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.39082				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.79131				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.84500	9.84500	9.84500	104.76887				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.79083				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.42072				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.00500	103.29557	7.00500	103.21702				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	52.64368	100.00000	52.17407				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	52.64368	100.00000	52.17407				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.55500	104.57863	7.55500	104.49297				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	100.83997	9.69000	100.73459				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.83997	9.69000	100.73459				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.04500	98.84658	10.04500	98.73958				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.21500	91.18638	12.21500	91.06699				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	100.87481	10.10000	100.76504				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.87481	10.10000	100.76504				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	99.86040				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	100.37611				0.00	30,000,000	15,000,000
Total DVF22B SPOT										0.00	30,000,000	15,000,000
Total For DVF22B										0.00	30,000,000	15,000,000
DVF22C On 24/10/2022 Spot Bond					0.00000	100.83525				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.35418				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.34870				0.00	0	400,000,000
Total DVF25 SPOT										0.00	0	400,000,000
Total For DVF25										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF26 On 02/04/2026 Spot Bond					0.00000	97.22120				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.75497				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.01844				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.66798				0.00	1,000,000,000	1,000,000,000
Total DVFB25 SPOT										0.00	1,000,000,000	1,000,000,000
Total For DVFB25										0.00	1,000,000,000	1,000,000,000
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.63858				0.00	0	4,200,000,000
Total DVFB26 SPOT										0.00	0	4,200,000,000
Total For DVFB26										0.00	0	4,200,000,000
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.66551				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	97.40046				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.70167				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.78371				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.46802				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC26 On 15/12/2026 Spot Bond					0.00000	100.02148				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC28 On 15/12/2028 Spot Bond					0.00000	100.02342				0.00	0	
Total DVFC28 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 DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.08500	105.41581	7.08500	105.33607				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.97000	113.73490	4.97000	113.59140				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.75000	102.88722	4.75000	102.75895		231,800,000,000,000.00		48,800,000,000	48,800,000,000	48,800,000,000
Total EL037 SPOT								1,800,000,000,000.00		48,800,000,000	48,800,000,000	48,800,000,000
Total For EL037								1,800,000,000,000.00		48,800,000,000	48,800,000,000	48,800,000,000
EL037/I On 31/01/2037 Spot Bond			2.25000	139.70660	2.25000	139.57030				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.76500	153.29822	3.76500	153.12341				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.63700	140.68691	3.63700	140.52845				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.68000	135.98451	3.68000	135.83071				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.66000	117.60025	4.66000	117.45509				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.72000	104.99623	4.72000	104.86566				0.00	0	47,800,000,000
Total EL36 SPOT										0.00	0	47,800,000,000
Total For EL36										0.00	0	47,800,000,000
EL36/I2 On 31/01/2036 Spot Bond			2.25000	139.70660	2.25000	139.57030				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	155.42431				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	152.92285				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN002 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	
ELN003 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN004 On 09/06/2025 Spot Bond					0.00000	118.48807				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	117.58539				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	115.32157				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	107.16718				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	107.95065				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	103.50133				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	105.20265				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	87.02212				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN017 On 08/03/2023 Spot Bond					0.00000	93.76644				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.15500	103.61283	10.15500	103.49948				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.93000	11.93000	11.93000	96.24118				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.98000	11.98000	11.98000	100.88690				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.24500	10.24500	10.24500	102.36280				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.24500	10.24500	10.24500	102.51308				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.91500	11.91500	11.91500	74.32943				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.27000	11.27000	11.27000	100.71984				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.91500	11.91500	11.91500	95.07246				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.24054				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.16576				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.06708				0.00	0	
Total EPF018 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 EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.06574				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.60930				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.26952				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	100.30615				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.17607				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	100.06240				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.54432				0.00	24,000,000	12,000,000
Total EPFC50 SPOT										0.00	24,000,000	12,000,000
Total For EPFC50										0.00	24,000,000	12,000,000
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.05761				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.22968				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.23571				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.88791				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.48573				0.00	30,000,000	115,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total EQT005 SPOT										0.00	30,000,000	115,000,000
Total For EQT005										0.00	30,000,000	115,000,000
EQT005 On 30/10/2023 Spot Bond					0.00000	100.74075				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	99.93961				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	101.00765				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.52902				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	100.64306				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.46417				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.44444				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.49566				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.44837				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.46806				0.00	60,000,000	38,000,000
Total ERS3C6 SPOT										0.00	60,000,000	38,000,000
Total For ERS3C6										0.00	60,000,000	38,000,000
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.43817				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
Total For ERS3C7										0.00	0	
Total For ERS3C7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.42868				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.48774				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.39500	104.45139	6.39500	104.37876			383,700,000,000,000.00	60,000,000,000	5,140,000,000	
Total ES23 SPOT									3,700,000,000,000.00	60,000,000,000	5,140,000,000	
Total For ES23									3,700,000,000,000.00	60,000,000,000	5,140,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.52098	10.00000	101.41158				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.24500	99.07634	9.24500	98.97799			536,222,943,000.00	58,001,400	2,567,474,800	
Total ES26 SPOT									536,222,943,000.00	58,001,400	2,567,474,800	
Total For ES26									536,222,943,000.00	58,001,400	2,567,474,800	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.68346	7.85000	103.59576				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.30500	76.00390	11.48000	75.00290			45,907,386,959,000.00	4,060,803,800	4,338,236,400	
Total ES33 SPOT									15,907,386,959,000.00	4,060,803,800	4,338,236,400	
Total For ES33									15,907,386,959,000.00	4,060,803,800	4,338,236,400	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.14016	7.50000	100.06004				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.69500	78.90201	11.88500	77.65684			441,313,164,000.00	37,735,200	3,042,597,300	
Total ES42 SPOT									441,313,164,000.00	37,735,200	3,042,597,300	
Total For ES42									441,313,164,000.00	37,735,200	3,042,597,300	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.44255	8.50000	103.34796				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.11746				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.82818				0.00	60,000,000	34,000,000
Total EXX05 SPOT										0.00	60,000,000	34,000,000

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 EXX05										0.00	60,000,000	34,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.93447				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.61660				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.39855				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.67234				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.50752				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.74272				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.61364				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.65357				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.69596				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.38293				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.40904				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.41559				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.16166				0.00	0	10,000,00
Total FRB22 SPOT										0.00	0	10,000,00
Total For FRB22										0.00	0	10,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	100.84603				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.17369				0.00	7,200,000	1,800,00
Total FRB24 SPOT										0.00	7,200,000	1,800,00
Total For FRB24										0.00	7,200,000	1,800,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.29318				0.00	6,800,000	1,911,700,00
Total FRB25 SPOT										0.00	6,800,000	1,911,700,00
Total For FRB25										0.00	6,800,000	1,911,700,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.80311				0.00	12,000,000	6,000,00
Total FRB26 SPOT										0.00	12,000,000	6,000,00
Total For FRB26										0.00	12,000,000	6,000,00
FRB27 On 03/06/2026 Spot Bond			8.82500	107.73077	8.82500	107.62859				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.46507				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.36028				0.00	0	1,000,000,00
Total FRB29 SPOT										0.00	0	1,000,000,00
Total For FRB29										0.00	0	1,000,000,00
FRB30 On 19/04/2026 Spot Bond			8.74500	101.45138	8.74500	101.35600			1,010,922,000,000.00		115,600,000	28,900,00
Total FRB30 SPOT									1,010,922,000,000.00		115,600,000	28,900,00
Total For FRB30									1,010,922,000,000.00		115,600,000	28,900,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.36608				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI23 On 07/12/2023 Spot Bond			2.09900	323.00428	2.09900	322.69490				0.00	0	30,000,00
Total FRBI23 SPOT										0.00	0	30,000,00
Total For FRBI23										0.00	0	30,000,00
FRBI25 On 31/01/2025 Spot Bond			2.58500	2.58500	2.58500	157.42109				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.55500	207.99048	3.55500	210.60506				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.05500	4.05500	4.05500	111.85786				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.65500	4.65500	4.65500	229.71140				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.98000	98.46372	4.98000	100.21566				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.99000	100.10159	4.99000	99.97421				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.52000	7.52000	7.52000	82.67491				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.58000	7.58000	7.58000	81.84283				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.88000	3.88000	3.88000	151.90660				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	94.75285				0.00	0	
Total FRC181 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 FRC181										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.47187				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.92117				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.77392				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.22285				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.40031				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	99.92861				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.58617				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.76103				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	99.95892				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	113.55712				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	99.93754				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	100.17882				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.53281				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.54150				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.02677				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.10424				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.53164				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.35873				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.57869				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.27574				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.59226				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	99.93879				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31(On 20/12/2024 Spot Bond					0.00000	99.92979				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	99.92318				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	100.36406				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.01959				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.78372				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	99.93065				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	99.92295				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	100.04220				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	99.92885				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32(On 02/04/2024 Spot Bond					0.00000	101.10729				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32(On 20/12/2022 Spot Bond					0.00000	100.43576				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32(On 30/09/2022 Spot Bond					0.00000	101.10014				0.00	0	
Total FRC327 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 FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.28587				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.60754				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.87966				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.73033				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.60660				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.56690				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.79783				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	99.90934				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	99.93598				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.94510				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	99.91717				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	102.48558				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.02312				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.90094				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	100.80099				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.32475				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.16788				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.91468				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.99198				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.91758				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.92591				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.77937				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36(On 31/01/2024 Spot Bond					0.00000	100.96693				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.80130				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2022 Spot Bond					0.00000	101.19541				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	100.64436				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36(On 28/02/2024 Spot Bond					0.00000	100.58920				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36(On 31/08/2024 Spot Bond					0.00000	100.81369				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36(On 20/06/2026 Spot Bond					0.00000	99.88971				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	100.34708				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	99.81323				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	99.81268				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	100.92005				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	100.91580				0.00	0	
Total FRC373 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 FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	99.80766				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.22805				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	99.89947				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	99.90001				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	99.93628				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.69442				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	99.92782				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 24/03/2022 Spot Bond					0.00000	101.26644				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC38: On 28/04/2022 Spot Bond					0.00000	100.74055				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.46522				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.46522				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.45205				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.45205				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.17496				0.00	60,000,000	30,000,000
Total FRC388 SPOT										0.00	60,000,000	30,000,000
Total For FRC388										0.00	60,000,000	30,000,000
FRC388 On 30/04/2027 Spot Bond					0.00000	100.17284				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.30539				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.23684				0.00	0	35,000,000,000
Total FRC391 SPOT										0.00	0	35,000,000,000
Total For FRC391										0.00	0	35,000,000,000
FRC391 On 25/04/2023 Spot Bond					0.00000	100.07633				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.07378				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			750,000,000,000,000.00	7,500,000,000	7,500,000,000	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.38000	106.90335	4.38000	106.77518			0.00	0		
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.60000	118.26570	4.60000	118.12016			0.00	0		
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.88528				0.00	0	400,000,000
Total FRJ022 SPOT										0.00	0	400,000,000
Total For FRJ022										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.46126				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.92218				0.00	48,000,000	24,000,00
Total FRJ24 SPOT										0.00	48,000,000	24,000,00
Total For FRJ24										0.00	48,000,000	24,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.66284				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.49874				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.43645				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.18553				0.00	0	500,000,00
Total FRJ28 SPOT										0.00	0	500,000,00
Total For FRJ28										0.00	0	500,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.32481				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	99.94088				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.17800	4.17800	4.17800	108.08203				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.57000	4.57000	4.57000	118.56730				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.31412				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.71000	116.64256	4.71000	116.49762				0.00	0	
Total FRS108 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 FRS108										0.00	0	
FRS10g On 07/12/2033 Spot Bond			4.66000	229.88860	4.66000	229.60483				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11c On 31/01/2038 Spot Bond			4.85000	114.61482	4.85000	114.47069				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11d On 07/12/2033 Spot Bond			4.69000	4.69000	4.69000	228.96665				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11e On 31/01/2025 Spot Bond			3.43000	153.96622	3.43000	153.79625				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11f On 31/01/2038 Spot Bond			3.70500	132.51298	3.70500	132.36273				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11g On 31/01/2038 Spot Bond			4.65000	117.52460	4.65000	117.37934				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12a On 07/12/2033 Spot Bond			4.81000	226.71859	4.81000	226.43509				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12b On 07/12/2033 Spot Bond			4.86000	225.67357	4.86000	225.39020				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12c On 31/01/2025 Spot Bond			2.96000	125.07152	2.96000	155.79997				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12d On 07/12/2033 Spot Bond			4.89000	225.04936	4.89000	224.76603				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12e On 31/01/2038 Spot Bond			4.85000	114.61482	4.85000	114.47069				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12f On 31/03/2028 Spot Bond			4.16500	201.13439	4.16500	203.74283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.60000	104.44114	5.60000	104.30137				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.05500	202.35153	4.05500	204.96101				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.11500	201.68660	4.11500	204.29552				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.40000	214.74924	5.40000	214.46718				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.55000	105.08482	5.55000	104.94475				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.85000	4.85000	4.85000	114.47069				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.83000	114.90191	4.83000	114.75765				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.92500	203.80076	3.92500	206.41153				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.17000	219.32245	5.17000	219.03975				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.05500	202.35153	4.05500	204.96101				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.05500	202.35153	4.05500	204.96101				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS145 On 31/03/2028 Spot Bond			3.45600	209.12802	3.45600	211.74370				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.73000	152.70693	3.73000	152.53338				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.40500	198.50762	4.40500	201.11380				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.44500	198.07363	4.44500	200.67944				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.70000	152.83232	3.70000	152.65910				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			3.92000	203.85673	3.92000	206.46757				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.45500	4.45500	4.45500	200.57102				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	6.01275				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.88460				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.97460				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	99.99992				0.00	44,000,000	34,000,000
Total FRS180 SPOT										0.00	44,000,000	34,000,000

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 FRS180										0.00	44,000,000	34,000,000
FRS180 On 27/09/2025 Spot Bond					0.00000	101.37424				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	182.55556				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	127.43868				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	170.56157				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	79.74510				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.57403				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.65357				0.00	52,000,000	36,000,000
Total FRS199 SPOT										0.00	52,000,000	36,000,000
Total For FRS199										0.00	52,000,000	36,000,000
FRS199 On 12/08/2025 Spot Bond					0.00000	100.53492				0.00	52,000,000	36,000,000
Total FRS200 SPOT										0.00	52,000,000	36,000,000
Total For FRS200										0.00	52,000,000	36,000,000
FRS200 On 06/08/2025 Spot Bond					0.00000	100.29969				0.00	64,000,000	76,000,000
Total FRS201 SPOT										0.00	64,000,000	76,000,000
Total For FRS201										0.00	64,000,000	76,000,000
FRS201 On 14/10/2025 Spot Bond					0.00000	100.98829				0.00	0	22,000,000
Total FRS206 SPOT										0.00	0	22,000,000
Total For FRS206										0.00	0	22,000,000
FRS206 On 18/11/2024 Spot Bond					0.00000	100.44047				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	99.94471				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	102.04861				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	99.93598				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.26150				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23(On 14/08/2027 Spot Bond					0.00000	100.55509				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23(On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23(On 31/03/2032 Spot Bond					0.00000	105.48863				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23(On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23(On 13/10/2023 Spot Bond					0.00000	110.83497				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	104.22771				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	100.53680				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	69.16829				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	100.23712				0.00	0	
Total FRS243 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 FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	107.04216				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.45874				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	98.07353				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.23763				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	103.27801				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	102.76183				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.93389				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.36962				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS263 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS264 On 31/03/2032 Spot Bond					0.00000	101.42209				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	104.41103				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.43267				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 05/07/2022 Spot Bond					0.00000	100.54825				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	102.16696				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	96.09227				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	101.42419				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.40785				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS276 On 30/09/2024 Spot Bond					0.00000	101.79022				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS276 On 21/09/2024 Spot Bond					0.00000	99.91075				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.41724				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS280 On 30/09/2024 Spot Bond					0.00000	101.51050				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS280 On 28/02/2031 Spot Bond			9.79000	9.79000	9.79000	98.81082				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS280 On 28/02/2031 Spot Bond			9.79000	9.79000	9.79000	98.81082				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS280 On 25/10/2026 Spot Bond					0.00000	100.79096				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS280 On 13/11/2023 Spot Bond					0.00000	100.74084				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS280 On 31/01/2030 Spot Bond			11.17900	11.17900	11.17900	92.06243				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS290 On 12/02/2024 Spot Bond					0.00000	93.74896				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS290 On 20/01/2023 Spot Bond					0.00000	84.49026				0.00	0	
Total FRS292 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 FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	88.96585				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 28/04/2022 Spot Bond					0.00000	100.72064				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS294 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.81000	1.81000	1.81000	324.21924				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.54000	325.94440	1.54000	325.65205				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.55000	1.55000	1.55000	325.59882				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.67531				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.55000	110.35410	4.55000	110.21889				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.18000	74.39514	4.18000	117.49629				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.85000	2.85000	2.85000	156.27343				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.13000	3.13000	3.13000	155.07163				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.61000	2.61000	2.61000	320.02297				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.03500	6.03500	6.03500	101.93641				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.81000	110.06765	7.81000	109.97502				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.94500	106.67772	7.94500	106.58592				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.47500	108.27252	8.47500	108.17381			156,626,475,000.00		18,481,000	19,573,800
Total FRX26 SPOT									156,626,475,000.00		18,481,000	19,573,800
Total For FRX26									156,626,475,000.00		18,481,000	19,573,800
FRX27 On 07/03/2027 Spot Bond			8.11500	108.74304	8.11500	108.64906				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.75500	108.05595	8.75500	107.95370				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.43000	103.07328	9.43000	102.96839				0.00	0	100,000,000
Total FRX30 SPOT										0.00	0	100,000,000
Total For FRX30										0.00	0	100,000,000
FRX31 On 21/02/2031 Spot Bond			9.41000	101.28171	9.41000	101.17885			376,400,000,000.00		40,000,000	40,000,000
Total FRX31 SPOT									376,400,000,000.00		40,000,000	40,000,000
Total For FRX31									376,400,000,000.00		40,000,000	40,000,000
FRX32 On 31/03/2032 Spot Bond			9.74500	104.63528	9.74500	109.76809				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.20000	77.22516	11.20000	77.13274				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.30027				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.69298				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.37690				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.35989				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.37143				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.37482				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.67353				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.70923				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.75591				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.77922				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.67195				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.17670				0.00	0	20,000,000.00
Total GBL06 SPOT										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
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.50665				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.37021				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.32506				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.65540				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.31947				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.65500	117.04055	3.65500	116.90875				0.00	0	10,000.00
Total GRL35 SPOT										0.00	0	10,000.00
Total For GRL35										0.00	0	10,000.00
GRT07 On 21/02/2024 Spot Bond					0.00000	101.07353				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.65400	109.47544	6.65400	109.39672				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.72469				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.25500	109.25627	7.25500	109.17074				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.87344				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.66844				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.12855				0.00	500,000,000	500,000,000
Total GRT24G SPOT										0.00	500,000,000	500,000,000
Total For GRT24G										0.00	500,000,000	500,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	100.59589				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.15262				0.00	0	10,000,000
Total GRT26G SPOT										0.00	0	10,000,000
Total For GRT26G										0.00	0	10,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	99.56895				0.00	0	80,000,000
Total GRT27 SPOT										0.00	0	80,000,000
Total For GRT27										0.00	0	80,000,000
GRT29 On 10/12/2023 Spot Bond					0.00000	99.87624				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.81507				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.27191				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.59814				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.60056				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.69202				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.91625				0.00	0	22,500,000
Total GRT36 SPOT										0.00	0	22,500,000
Total For GRT36										0.00	0	22,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT38 On 31/03/2026 Spot Bond					0.00000	101.14859				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.70689				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.86029				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.99159				0.00	0	3,500,000,00
Total GRT41 SPOT										0.00	0	3,500,000,00
Total For GRT41										0.00	0	3,500,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	100.39313				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.69041				0.00	18,000,000	149,000,00
Total GRT45 SPOT										0.00	18,000,000	149,000,00
Total For GRT45										0.00	18,000,000	149,000,00
GRT47 On 22/04/2024 Spot Bond					0.00000	101.15223				0.00	21,000,000	10,500,00
Total GRT47 SPOT										0.00	21,000,000	10,500,00
Total For GRT47										0.00	21,000,000	10,500,00
GRT48 On 22/04/2026 Spot Bond					0.00000	101.17378				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.65930				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.31031				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.05949				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.46541				0.00	42,000,000	21,000,00
Total H12T2 SPOT										0.00	42,000,000	21,000,00

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 H12T2										0.00	42,000,000	21,000,00
H12T3 On 19/03/2025 Spot Bond					0.00000	99.94053				0.00	42,000,000	21,000,00
Total H12T3 SPOT										0.00	42,000,000	21,000,00
Total For H12T3										0.00	42,000,000	21,000,00
H12T4 On 28/09/2022 Spot Bond					0.00000	101.02439				0.00	33,000,000	16,500,00
Total H12T4 SPOT										0.00	33,000,000	16,500,00
Total For H12T4										0.00	33,000,000	16,500,00
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.24915				0.00	42,000,000	21,000,00
Total HC5T5 SPOT										0.00	42,000,000	21,000,00
Total For HC5T5										0.00	42,000,000	21,000,00
HILB08 On 29/03/2023 Spot Bond					0.00000	100.74028				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.97135				0.00	0	10,000,00
Total HILB09 SPOT										0.00	0	10,000,00
Total For HILB09										0.00	0	10,000,00
HILB10 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.19862				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.10605				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.22656				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.15273				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.13172				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.20000	322.47686	2.20000	322.16443				0.00	0	1,100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWAY23 SPOT										0.00	0	1,100,000,00
Total For HWAY23										0.00	0	1,100,000,00
HWAY2 On 07/12/2024 Spot Bond			2.50000	2.50000	2.50000	329.08466				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.55000	99.59862	10.55000	99.48553				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.63000	79.88369	4.63000	106.95393				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			10.97000	89.76146	10.97000	89.65560		188,139,888,000.00			17,150,400	3,559,360,30
Total HWAY34 SPOT								188,139,888,000.00			17,150,400	3,559,360,30
Total For HWAY34								188,139,888,000.00			17,150,400	3,559,360,30
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.35033	100.00000	10.25800				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.52000	85.95875	11.52000	85.85243				0.00	0	5,090,000,00
Total HWAY35 SPOT										0.00	0	5,090,000,00
Total For HWAY35										0.00	0	5,090,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.34810	100.00000	10.25579				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	101.00958				0.00	30,000,000,000	15,000,000,00
Total HWF11 SPOT										0.00	30,000,000,000	15,000,000,00
Total For HWF11										0.00	30,000,000,000	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.84592				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.27440				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.28500	158.88815	2.28000	158.75450		30,896,856,000,000.00			13,521,600,000	429,766,620,50
Total I2025 SPOT								30,896,856,000,000.00			13,521,600,000	429,766,620,50
Total For I2025								30,896,856,000,000.00			13,521,600,000	429,766,620,50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2029	On	31/03/2029	Spot Bond			3.18400	117.21565	3.18500	118.27717			201,286,986,963,200.00	63,218,274,800	333,033,980,70
Total I2029 SPOT												1,286,986,963,200.00	63,218,274,800	333,033,980,70
Total For I2029												1,286,986,963,200.00	63,218,274,800	333,033,980,70
I2033	On	28/02/2033	Spot Bond			3.87500	112.20385	3.88000	112.02144			226,811,740,250,000.00	58,532,062,000	351,077,287,00
Total I2033 SPOT												26,811,740,250,000.00	58,532,062,000	351,077,287,00
Total For I2033												26,811,740,250,000.00	58,532,062,000	351,077,287,00
I2038	On	31/01/2038	Spot Bond			3.95000	128.42104	3.95000	128.27202			60,119,785,260,000.00	15,220,198,800	332,611,159,80
Total I2038 SPOT												30,119,785,260,000.00	15,220,198,800	332,611,159,80
Total For I2038												30,119,785,260,000.00	15,220,198,800	332,611,159,80
I2046	On	31/03/2046	Spot Bond			3.98000	116.17349	3.98000	117.91608			30,999,424,000,000.00	7,788,800,000	380,967,523,40
Total I2046 SPOT												10,999,424,000,000.00	7,788,800,000	380,967,523,40
Total For I2046												10,999,424,000,000.00	7,788,800,000	380,967,523,40
I2050	On	31/12/2050	Spot Bond			3.99000	119.97574	3.99000	119.83602			60,671,460,801,000.00	15,205,879,900	373,187,554,40
Total I2050 SPOT												10,671,460,801,000.00	15,205,879,900	373,187,554,40
Total For I2050												10,671,460,801,000.00	15,205,879,900	373,187,554,40
IBG01	On	07/02/2025	Spot Bond					0.00000	100.56361			0.00	0	
Total IBG01 SPOT												0.00	0	
Total For IBG01												0.00	0	
IBG02	On	07/02/2027	Spot Bond					0.00000	100.58474			0.00	0	
Total IBG02 SPOT												0.00	0	
Total For IBG02												0.00	0	
IBL101	On	24/05/2022	Spot Bond			6.49000	6.49000	6.49000	103.30679			0.00	0	
Total IBL101 SPOT												0.00	0	
Total For IBL101												0.00	0	
IBL102	On	24/05/2022	Spot Bond					0.00000	100.51212			0.00	0	
Total IBL102 SPOT												0.00	0	
Total For IBL102												0.00	0	
IBL109	On	07/12/2023	Spot Bond			2.27000	322.11197	2.27000	321.79747			0.00	0	
Total IBL109 SPOT												0.00	0	
Total For IBL109												0.00	0	
IBL114	On	21/05/2022	Spot Bond					0.00000	0.00000			0.00	0	
Total IBL114 SPOT												0.00	0	
Total For IBL114												0.00	0	
IBL115	On	21/05/2023	Spot Bond					0.00000	100.93237			0.00	0	
Total IBL115 SPOT												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.65859				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.94430				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.28684				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.77949				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.51319				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.18733				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.94786				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.38405				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.85330				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.58684				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.53115				0.00	180,000,000	45,000,000
Total IBL138 SPOT										0.00	180,000,000	45,000,000
Total For IBL138										0.00	180,000,000	45,000,000
IBL141 On 20/02/2023 Spot Bond					0.00000	100.36296				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.93777				0.00	76,000,000	79,000,000
Total IBL145 SPOT										0.00	76,000,000	79,000,000
Total For IBL145										0.00	76,000,000	79,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	101.18813				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.28927				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.30063				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	100.35501				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.71071				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.60402				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.47832				0.00	8,000,000,000	4,000,000,000
Total IBL160 SPOT										0.00	8,000,000,000	4,000,000,000
Total For IBL160										0.00	8,000,000,000	4,000,000,000
IBL161 On 15/02/2023 Spot Bond					0.00000	100.68409				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.86918				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL163 On 13/04/2026 Spot Bond					0.00000	100.89986				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.40361				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.50567				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.78239				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.81001				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.30769				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.31771				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.11667				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.12045				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.95276				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.89030				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.71020				0.00	0	
Total IBL196 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 IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.60671				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.57000				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.22859				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.23617				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.96044				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.16038				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.15320				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.12919				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.14601				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.64604				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.72431				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.42259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.33058				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.31676				0.00	80,000,000	80,000,000
Total IBL212 SPOT										0.00	80,000,000	80,000,000
Total For IBL212										0.00	80,000,000	80,000,000
IBL213 On 22/08/2022 Spot Bond					0.00000	100.31676				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.31676				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.13892				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.19500	106.28953	7.19500	106.20654				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.56500	106.15681	5.56500	106.09244				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.26321				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.27000	103.73836	9.27000	103.63453				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.53000	107.99571	10.53000	108.02657				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG11 On 05/12/2026 Spot Bond			9.86500	106.59683	9.86500	106.48409				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.17328				0.00	60,000,000	30,000,000
Total IDCG13 SPOT										0.00	60,000,000	30,000,000
Total For IDCG13										0.00	60,000,000	30,000,000
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.69004				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.29252				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.60386				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.97109				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.99990				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.82253				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.85840				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.01359				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.59500	102.71842	8.59500	102.62348				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.59265				0.00	0	
Total INLV01 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 INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.26497				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.46899				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.64452				0.00	0	1,000,000,00
Total INLV07 SPOT										0.00	0	1,000,000,00
Total For INLV07										0.00	0	1,000,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	102.13257				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.07601				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.23892				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.93486				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.93816				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.13799				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.62166				0.00	36,000,000	26,000,00
Total IPF24 SPOT										0.00	36,000,000	26,000,00
Total For IPF24										0.00	36,000,000	26,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.89119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.58794				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.59774				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.16339				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.89910				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.15390				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.06677				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.46188				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	99.99898				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.81500	194.10999	4.81500	196.71252				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.83285				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	100.59032				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IV050 On 26/06/2024 Spot Bond					0.00000	103.61190			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			4.71500	195.17226	4.71500	197.77566		37,720,000,000,000.00	8,000,000,000	2,000,000,000	
Total IV19A SPOT								17,720,000,000,000.00	8,000,000,000	2,000,000,000	
Total For IV19A								17,720,000,000,000.00	8,000,000,000	2,000,000,000	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.57030			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	101.27368			0.00	0	
Total IVC140 SPOT									0.00	0	
Total For IVC140									0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.55369			0.00	0	
Total IVC145 SPOT									0.00	0	
Total For IVC145									0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.68888			0.00	0	
Total IVC146 SPOT									0.00	0	
Total For IVC146									0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.26845			0.00	0	
Total IVC147 SPOT									0.00	0	
Total For IVC147									0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.19779			0.00	0	
Total IVC152 SPOT									0.00	0	
Total For IVC152									0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IVC153 SPOT									0.00	0	
Total For IVC153									0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IVC155 SPOT									0.00	0	
Total For IVC155									0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.14382			0.00	0	
Total IVC159 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 IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.17409				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.19331				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.11433				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.52139				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	99.92530				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.52857				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.83320	7.40000	101.75192				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.65181				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.75032				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.99432	7.23000	100.91639				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.62552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.40503	7.45000	100.32575				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.15753				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	101.92612	3.91012	101.88321				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.92306				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.41700				0.00	42,000,000	21,000,000
Total IVC204 SPOT										0.00	42,000,000	21,000,000
Total For IVC204										0.00	42,000,000	21,000,000
IVC205 On 29/07/2022 Spot Bond					0.00000	100.63952				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			7.08500	7.08500	7.08500	101.16370				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.16879				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	99.94314				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			8,180,000,000,000.00		81,800,000	40,900,000
Total IVC210 SPOT									8,180,000,000,000.00		81,800,000	40,900,000
Total For IVC210									8,180,000,000,000.00		81,800,000	40,900,000
IVC211 On 21/02/2023 Spot Bond			6.42500	6.42500	6.42500	100.79693				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVC212 On 27/02/2023 Spot Bond			7.12500	7.12500	7.12500	99.39183			0.00	0	
Total IVC212 SPOT									0.00	0	
Total For IVC212									0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.34223			0.00	0	
Total IVC213 SPOT									0.00	0	
Total For IVC213									0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.60000	4.60000	4.60000	4.60000			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	99.71097			0.00	0	
Total IVZ081 SPOT									0.00	0	
Total For IVZ081									0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.65000	4.65000	4.65000	99.44258			0.00	0	
Total IVZ084 SPOT									0.00	0	
Total For IVZ084									0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.65000	4.65000	4.65000	99.35447			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	99.08139			0.00	0	
Total IVZ087 SPOT									0.00	0	
Total For IVZ087									0.00	0	
IVZ088 On 31/03/2022 Spot Bond			4.60000	4.60000	4.60000	99.81132			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	98.99298			0.00	0	
Total IVZ089 SPOT									0.00	0	
Total For IVZ089									0.00	0	
IVZ090 On 09/06/2022 Spot Bond			4.70000	4.70000	4.70000	98.90473			0.00	0	
Total IVZ090 SPOT									0.00	0	
Total For IVZ090									0.00	0	
IVZ091 On 14/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total IVZ091 SPOT								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total For IVZ091								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total JIBAR SPOT									0.00	0	

Contract 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 JIBAR										0.00	0	
JPM00: On 05/07/2023 Spot Bond					0.00000	99.92278				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP01: On 01/12/2022 Spot Bond					0.00000	100.69532				0.00	88,600,000	50,300,00
Total KAP012 SPOT										0.00	88,600,000	50,300,00
Total For KAP012										0.00	88,600,000	50,300,00
KAP01: On 24/05/2022 Spot Bond					0.00000	100.38785				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP01: On 19/07/2024 Spot Bond					0.00000	100.84961				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01: On 01/11/2024 Spot Bond					0.00000	100.44758				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01: On 29/04/2022 Spot Bond					0.00000	100.81855				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP01: On 19/10/2023 Spot Bond					0.00000	100.92869				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01: On 14/04/2024 Spot Bond					0.00000	101.19129				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01: On 28/07/2024 Spot Bond					0.00000	100.79183				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02: On 15/12/2025 Spot Bond					0.00000	100.01526				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02: On 15/09/2026 Spot Bond					0.00000	100.01541				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02: On 18/02/2025 Spot Bond					0.00000	100.42068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	100.21770				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.45715				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.34500	123.09012	9.34500	122.96596				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.98500	106.39205	6.98500	106.31181				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.99538				0.00	0	300,000,0€
Total LGL07 SPOT										0.00	0	300,000,0€
Total For LGL07										0.00	0	300,000,0€
LGL08 On 28/02/2023 Spot Bond					0.00000	100.81196				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.43872				0.00	74,200,000	37,100,0€
Total LGL09 SPOT										0.00	74,200,000	37,100,0€
Total For LGL09										0.00	74,200,000	37,100,0€
LGL10 On 08/10/2025 Spot Bond					0.00000	100.86733				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.08671				0.00	0	20,000,0€
Total LGL11 SPOT										0.00	0	20,000,0€
Total For LGL11										0.00	0	20,000,0€
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.18353				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.39516				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.40533				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.23375				0.00	40,000,000	220,000,00
Total MBF063 SPOT										0.00	40,000,000	220,000,00
Total For MBF063										0.00	40,000,000	220,000,00
MBF06 On 30/09/2022 Spot Bond					0.00000	101.28389				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.43254				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.25803				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.53936				0.00	69,000,000	34,500,00
Total MBF070 SPOT										0.00	69,000,000	34,500,00
Total For MBF070										0.00	69,000,000	34,500,00
MBF07 On 17/09/2024 Spot Bond					0.00000	100.01304				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.96582				0.00	12,000,000	6,000,00
Total MBP038 SPOT										0.00	12,000,000	6,000,00
Total For MBP038										0.00	12,000,000	6,000,00
MBP04 On 23/02/2023 Spot Bond					0.00000	100.34178				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.66748				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.20931				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.26206				0.00	0	
Total MBP047 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 MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	99.86445				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.29552				0.00	0	9,000,000.00
Total MBP049 SPOT										0.00	0	9,000,000.00
Total For MBP049										0.00	0	9,000,000.00
MBP05 On 23/08/2022 Spot Bond					0.00000	100.61303				0.00	12,000,000	286,000.00
Total MBP050 SPOT										0.00	12,000,000	286,000.00
Total For MBP050										0.00	12,000,000	286,000.00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.48881				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.86639				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.59500	8.59500	8.59500	108.88652				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.50400	102.81025	6.50400	102.73884				0.00	0	1,070,000.00
Total MMIG05 SPOT										0.00	0	1,070,000.00
Total For MMIG05										0.00	0	1,070,000.00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.41313				0.00	40,000,000	20,000.00
Total MMIG06 SPOT										0.00	40,000,000	20,000.00
Total For MMIG06										0.00	40,000,000	20,000.00
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.97987				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.97128				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.24500	102.74639	9.24500	102.64439			73,960,000,000.00		8,000,000	2,000.00
Total MML02 SPOT									73,960,000,000.00		8,000,000	2,000.00
Total For MML02									73,960,000,000.00		8,000,000	2,000.00
MML03 On 15/03/2028 Spot Bond					0.00000	101.42115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.49500	94.28845	9.49500	92.83256				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.52442				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.55942				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.71606				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.87054				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.13398				0.00	10,000,000	10,000,000
Total MTN13 SPOT										0.00	10,000,000	10,000,000
Total For MTN13										0.00	10,000,000	10,000,000
MTN14 On 10/05/2022 Spot Bond					0.00000	100.57002				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.57368				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.22991				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.79115				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.72570				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN19 On 07/03/2025 Spot Bond					0.00000	100.16877				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.01460				0.00	20,000,000	20,000,000
Total MTN20 SPOT										0.00	20,000,000	20,000,000
Total For MTN20										0.00	20,000,000	20,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	103.04025				0.00	20,000,000	20,000,000
Total MTN21 SPOT										0.00	20,000,000	20,000,000
Total For MTN21										0.00	20,000,000	20,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	100.81776				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.19000	98.23741	9.19000	98.13993				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.88024				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.80127				0.00	1,000,000,000	500,000,000
Total MTN25 SPOT										0.00	1,000,000,000	500,000,000
Total For MTN25										0.00	1,000,000,000	500,000,000
MTN26 On 29/06/2026 Spot Bond					0.00000	102.50435				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.30160				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.01213				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.42146				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.95149				0.00	0	
Total MTN30 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 MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	101.05434				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.39389				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.41991				0.00	0	700,000,00
Total MWAR05 SPOT										0.00	0	700,000,00
Total For MWAR05										0.00	0	700,000,00
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.41983				0.00	12,000,000	6,000,00
Total MWAR06 SPOT										0.00	12,000,000	6,000,00
Total For MWAR06										0.00	12,000,000	6,000,00
MWAR0 On 22/11/2024 Spot Bond					0.00000	100.41330				0.00	21,000,000	10,500,00
Total MWAR07 SPOT										0.00	21,000,000	10,500,00
Total For MWAR07										0.00	21,000,000	10,500,00
N6D26 On 20/03/2026 Spot Bond					0.00000	100.41971				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	99.93508				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	99.91684				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	102.76210				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	99.94333				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	99.92749				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	99.91407				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	99.90176				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.97500	103.60646	6.97500	103.52800				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.07500	105.16352	7.07500	105.08275				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.12500	102.72874	10.12500	102.61669				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.71565				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.98765				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.68758				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.74404				0.00	6,000,000	3,000,000
Total NBG04G SPOT										0.00	6,000,000	3,000,000
Total For NBG04G										0.00	6,000,000	3,000,000
NBG05 On 25/10/2024 Spot Bond					0.00000	100.70324				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.67998				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.01175				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK13/ On 19/03/2024 Spot Bond			6.64000	105.75554	6.64000	105.68017				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			7.45600	106.05843	7.45600	105.97268			149,120,000,000.00		20,000,000	548,000,000
Total NBK16A SPOT									149,120,000,000.00		20,000,000	548,000,000
Total For NBK16A									149,120,000,000.00		20,000,000	548,000,000
NBK17/ On 22/04/2026 Spot Bond			8.59000	108.71648	8.59000	108.61605				0.00	0	20,000,000
Total NBK17A SPOT										0.00	0	20,000,000
Total For NBK17A										0.00	0	20,000,000
NBK19/ On 01/06/2022 Spot Bond			6.47000	103.51719	6.47000	103.44475				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.32500	113.93086	7.32500	113.84082			407,270,000,000.00		55,600,000	71,400,000
Total NBK20A SPOT									407,270,000,000.00		55,600,000	71,400,000
Total For NBK20A									407,270,000,000.00		55,600,000	71,400,000
NBK21/ On 21/07/2027 Spot Bond			9.23000	107.53011	9.23000	107.42294				0.00	0	40,000,000
Total NBK21A SPOT										0.00	0	40,000,000
Total For NBK21A										0.00	0	40,000,000
NBK22/ On 19/11/2022 Spot Bond			5.97500	106.01830	5.97500	105.94936				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.72300	112.89818	7.72300	112.80368			24,713,600,000.00		3,200,000	800,000
Total NBK23A SPOT									24,713,600,000.00		3,200,000	800,000
Total For NBK23A									24,713,600,000.00		3,200,000	800,000
NBK24/ On 19/11/2027 Spot Bond			8.76500	113.21274	8.76500	113.10548				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			6.10000	6.10000	6.10000	104.86312				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/ On 12/02/2025 Spot Bond					0.00000	102.43710				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	49.92553	100.00000	49.48017				0.00	0	
Total NBK26A 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 NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.19901				0.00	0	10,000,00
Total NBK26B SPOT										0.00	0	10,000,00
Total For NBK26B										0.00	0	10,000,00
NBK27I On 10/05/2026 Spot Bond			8.14000	114.43596	8.14000	114.33512				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			6.02800	106.46535	6.02800	106.39551				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			8.16500	109.85582	8.16500	109.75871				0.00	0	2,500,000,00
Total NBK29A SPOT										0.00	0	2,500,000,00
Total For NBK29A										0.00	0	2,500,000,00
NBK30I On 20/02/2024 Spot Bond			6.66500	105.98605	6.66500	105.90930			45,322,000,000.00		6,800,000	1,700,00
Total NBK30A SPOT									45,322,000,000.00		6,800,000	1,700,00
Total For NBK30A									45,322,000,000.00		6,800,000	1,700,00
NBK31I On 09/11/2023 Spot Bond			6.19500	108.36330	6.19500	108.29028				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.37425				0.00	24,000,000	12,000,00
Total NBK31B SPOT										0.00	24,000,000	12,000,00
Total For NBK31B										0.00	24,000,000	12,000,00
NBK35I On 10/05/2023 Spot Bond					0.00000	101.97974				0.00	52,000,000	26,000,00
Total NBK35B SPOT										0.00	52,000,000	26,000,00
Total For NBK35B										0.00	52,000,000	26,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	104.23789				0.00	30,000,000	30,000,00
Total NBK36B SPOT										0.00	30,000,000	30,000,00
Total For NBK36B										0.00	30,000,000	30,000,00
NBK4 On 28/10/2024 Spot Bond			10.92000	10.92000	10.92000	76.27071				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.36769				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.70011				0.00	5,600,000	112,800,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK43B SPOT										0.00	5,600,000	112,800,00
Total For NBK43B										0.00	5,600,000	112,800,00
NBK45I On 15/02/2023 Spot Bond					0.00000	100.93022				0.00	0	850,000,00
Total NBK45B SPOT										0.00	0	850,000,00
Total For NBK45B										0.00	0	850,000,00
NBK46I On 15/08/2025 Spot Bond					0.00000	101.39175				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.71223				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.42393				0.00	0	150,000,00
Total NBK49B SPOT										0.00	0	150,000,00
Total For NBK49B										0.00	0	150,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.39375				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.91350				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.88616				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.02053				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.86137				0.00	0	400,000,00
Total NBKB55 SPOT										0.00	0	400,000,00
Total For NBKB55										0.00	0	400,000,00
NBK5 On 01/08/2024 Spot Bond					0.00000	100.65436				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.78772				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.14470				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.49172				0.00	24,000,000	12,000,000
Total NBKB59 SPOT										0.00	24,000,000	12,000,000
Total For NBKB59										0.00	24,000,000	12,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.66914				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.49153				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.85573				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.38800				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.93616				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			10.09000	101.06359	10.09000	100.95462				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.93670				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.74500	101.37720	9.74500	101.27154				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.93616				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.93516				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.93408				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.05478				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.05478				0.00	40,000,000	20,000,00
Total NDAL03 SPOT										0.00	40,000,000	20,000,00
Total For NDAL03										0.00	40,000,000	20,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	100.34269				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.41708				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.42296				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.73476				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.30362				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.18532				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.93021				0.00	60,000,000	39,000,00
Total NGL08 SPOT										0.00	60,000,000	39,000,00
Total For NGL08										0.00	60,000,000	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
NGL09 On 19/06/2026 Spot Bond					0.00000	100.99842				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.35125				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.02217				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.95405				0.00	7,600,000	181,900,00
Total NGLT1B SPOT										0.00	7,600,000	181,900,00
Total For NGLT1B										0.00	7,600,000	181,900,00
NGT10 On 25/03/2024 Spot Bond					0.00000	105.45981				0.00	1,500,000,000	1,120,000,00
Total NGT103 SPOT										0.00	1,500,000,000	1,120,000,00
Total For NGT103										0.00	1,500,000,000	1,120,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	105.40668				0.00	10,000,000	2,500,00
Total NGT104 SPOT										0.00	10,000,000	2,500,00
Total For NGT104										0.00	10,000,000	2,500,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.42927				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.53554				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.81190				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.10819				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.91578				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.78975				0.00	0	
Total NGT110 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 NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.04244				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.42583				0.00	33,000,000	16,500,00
Total NHM007 SPOT										0.00	33,000,000	16,500,00
Total For NHM007										0.00	33,000,000	16,500,00
NHM00 On 26/04/2022 Spot Bond					0.00000	101.28265				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.93195				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.09539				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.08332				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.36058				0.00	0	30,000,00
Total NHM016 SPOT										0.00	0	30,000,00
Total For NHM016										0.00	0	30,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.06170				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.03770				0.00	0	30,000,00
Total NHM019 SPOT										0.00	0	30,000,00
Total For NHM019										0.00	0	30,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	104.06116				0.00	0	600,000,00
Total NHM020 SPOT										0.00	0	600,000,00
Total For NHM020										0.00	0	600,000,00
NHM02 On 26/11/2026 Spot Bond					0.00000	100.41303				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.86000	4.86000	4.86000	225.39020				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.42500	3.42500	3.42500	212.10168				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.03500	3.03500	3.03500	155.47815				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.65500	3.65500	3.65500	114.75908				0.00	0	50,000,00
Total NI29 SPOT										0.00	0	50,000,00
Total For NI29										0.00	0	50,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.70000	4.70000	4.70000	116.64403				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.14000	3.14000	3.14000	155.02891				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	206.49251	3.45000	206.26453				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.94000	2.94000	2.94000	155.88592				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.07000	3.07000	3.07000	216.25132				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.21500	214.77690	3.21500	214.54523				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.81500	115.11780	4.81500	114.97346				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN014 On 10/09/2024 Spot Bond					0.00000	100.58890				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.18520				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.02970				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.08460				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.74040				0.00	52,000,000	13,000,000
Total NN022 SPOT										0.00	52,000,000	13,000,000
Total For NN022										0.00	52,000,000	13,000,000
NN023 On 07/11/2025 Spot Bond					0.00000	100.85200				0.00	60,000,000	31,000,000
Total NN023 SPOT										0.00	60,000,000	31,000,000
Total For NN023										0.00	60,000,000	31,000,000
NN026 On 21/11/2025 Spot Bond					0.00000	100.26740				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.37987				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.94279				0.00	48,000,000	12,000,000
Total NN034 SPOT										0.00	48,000,000	12,000,000
Total For NN034										0.00	48,000,000	12,000,000
NN036 On 28/02/2023 Spot Bond					0.00000	100.27070				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	128.38820				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.24314				0.00	0	
Total NN039 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 NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.40033				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.60137				0.00	136,000,000	94,000,00
Total NN040 SPOT										0.00	136,000,000	94,000,00
Total For NN040										0.00	136,000,000	94,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	160.36460				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.61907				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	160.13140				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	152.98120				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.06817				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	132.83410				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.44612				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	90.22868				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.31713				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.07143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.04006				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.39038				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.13609				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.17990				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.41087				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.99989				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.14201				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.06743				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.99989				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.97241				0.00	40,000,000	20,000,000
Total NN114 SPOT										0.00	40,000,000	20,000,000
Total For NN114										0.00	40,000,000	20,000,000
NN115 On 13/10/2023 Spot Bond					0.00000	101.28502				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN116 On 23/10/2023 Spot Bond					0.00000	101.12132				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.13514				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	95.91292				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	115.44000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	110.16000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	117.57000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	115.93000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	114.98640				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	116.98370				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.26202				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	102.05170				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	116.98370				0.00	0	
Total NNF03 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 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	91.11375				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	90.94473				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.53205				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	99.93948				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	99.93895				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	99.93895				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.31960				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	99.84476				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	102.14411				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07 On 26/05/2022 Spot Bond					0.00000	100.26072				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07 On 29/04/2022 Spot Bond					0.00000	100.67525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF077 On 29/07/2022 Spot Bond					0.00000	100.65820				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF078 On 28/04/2022 Spot Bond					0.00000	100.71929				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NNF079 On 11/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	129.01484				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	85.81056				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A24 On 22/05/2022 Spot Bond					0.00000	100.39003				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A25 On 22/05/2023 Spot Bond					0.00000	100.39077				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A27 On 22/05/2053 Spot Bond					0.00000	100.35547				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	100.29415				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	110.30629				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	100.41682				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.40044				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.32322				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.27062				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.33290				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.07500	107.81348	7.07500	107.73069				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.48000	204.89926	2.48000	204.69451				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.85000	110.27189	10.85000	110.14393			87,989,160,000.00	8,109,600	429,154,600	
Total NRA028 SPOT									87,989,160,000.00	8,109,600	429,154,600	
Total For NRA028									87,989,160,000.00	8,109,600	429,154,600	
NRA02 On 30/11/2028 Spot Bond			100.00000	16.10749	100.00000	15.96459			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	99.91600				0.00	36,000,000	31,000,000
Total NTC21 SPOT										0.00	36,000,000	31,000,000
Total For NTC21										0.00	36,000,000	31,000,000
NTC23 On 15/02/2023 Spot Bond					0.00000	100.75097				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.43874				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.06264				0.00	0	
Total NTC27 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 NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.06332			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.94408			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	100.13187			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.54632			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	100.71085			0.00	0	
Total NTC33 SPOT									0.00	0	
Total For NTC33									0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.93891			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.13124			0.00	0	550,000,00
Total OMI01 SPOT									0.00	0	550,000,00
Total For OMI01									0.00	0	550,000,00
OML06 On 19/03/2022 Spot Bond			6.43500	99.94714	6.43500	99.98238			0.00	0	
Total OML06 SPOT									0.00	0	
Total For OML06									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.62300	108.85362	7.62300	108.76477		457,380,000,000.00		60,000,000	1,947,000,00
Total OML07 SPOT								457,380,000,000.00		60,000,000	1,947,000,00
Total For OML07								457,380,000,000.00		60,000,000	1,947,000,00
OML09 On 14/09/2022 Spot Bond			6.66000	102.16895	6.66000	102.09675			0.00	0	
Total OML09 SPOT									0.00	0	
Total For OML09									0.00	0	
OML10 On 14/09/2025 Spot Bond			8.42000	108.92029	8.42000	108.82268			0.00	0	670,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inters
Total OML10 SPOT										0.00	0	670,000.00
Total For OML10										0.00	0	670,000.00
OML11 On 11/06/2024 Spot Bond					0.00000	100.05050				0.00	21,000,000	60,500.00
Total OML11 SPOT										0.00	21,000,000	60,500.00
Total For OML11										0.00	21,000,000	60,500.00
OML12 On 12/11/2025 Spot Bond					0.00000	102.62721				0.00	2,000,000,000	2,500,000.00
Total OML12 SPOT										0.00	2,000,000,000	2,500,000.00
Total For OML12										0.00	2,000,000,000	2,500,000.00
OML13 On 23/09/2026 Spot Bond					0.00000	99.96377				0.00	1,000,000,000	1,000,000.00
Total OML13 SPOT										0.00	1,000,000,000	1,000,000.00
Total For OML13										0.00	1,000,000,000	1,000,000.00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.35243				0.00	0	0
Total PEP01 SPOT										0.00	0	0
Total For PEP01										0.00	0	0
PEP02 On 10/03/2025 Spot Bond					0.00000	100.37562				0.00	0	0
Total PEP02 SPOT										0.00	0	0
Total For PEP02										0.00	0	0
PEP03 On 05/05/2024 Spot Bond					0.00000	101.39305				0.00	0	0
Total PEP03 SPOT										0.00	0	0
Total For PEP03										0.00	0	0
PEP04 On 05/05/2026 Spot Bond					0.00000	101.21792				0.00	0	0
Total PEP04 SPOT										0.00	0	0
Total For PEP04										0.00	0	0
PMM56 On 28/02/2023 Spot Bond					0.00000	100.29872				0.00	39,000,000	19,500.00
Total PMM56 SPOT										0.00	39,000,000	19,500.00
Total For PMM56										0.00	39,000,000	19,500.00
PMM57 On 08/10/2023 Spot Bond					0.00000	101.08081				0.00	0	0
Total PMM57 SPOT										0.00	0	0
Total For PMM57										0.00	0	0
PMM58 On 28/02/2025 Spot Bond					0.00000	100.30158				0.00	0	0
Total PMM58 SPOT										0.00	0	0
Total For PMM58										0.00	0	0
R186 On 21/12/2026 Spot Bond			8.18500	111.56032	8.34500	110.80918			145,844,163,312,000.00	2,339,137,955,200	283,064,165.50	
Total R186 SPOT									15,844,163,312,000.00	339,137,955,200	283,064,165.50	
Total For R186									15,844,163,312,000.00	339,137,955,200	283,064,165.50	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R197	On	07/12/2023	Spot Bond			1.22000	327.64362	1.20000	327.46837			16,767,162,476,000.00	13,743,575,800	36,931,475,800
Total R197 SPOT												16,767,162,476,000.00	13,743,575,800	36,931,475,800
Total For R197												16,767,162,476,000.00	13,743,575,800	36,931,475,800
R202	On	07/12/2033	Spot Bond			3.86000	247.72001	3.86000	247.43555			28,498,380,000,000.00	7,383,000,000	130,498,568,600
Total R202 SPOT												28,498,380,000,000.00	7,383,000,000	130,498,568,600
Total For R202												28,498,380,000,000.00	7,383,000,000	130,498,568,600
R2023	On	28/02/2023	Spot Bond			5.45000	102.53837	5.47500	102.45521			331,447,200,000,000.00	60,816,000,000	587,434,924,100
Total R2023 SPOT												331,447,200,000,000.00	60,816,000,000	587,434,924,100
Total For R2023												331,447,200,000,000.00	60,816,000,000	587,434,924,100
R2030	On	31/01/2030	Spot Bond			9.58500	92.47088	9.77000	91.43115			732,076,994,902,000.00	2,475,960,041,200	2,595,603,534,500
Total R2030 SPOT												732,076,994,902,000.00	2,475,960,041,200	2,595,603,534,500
Total For R2030												732,076,994,902,000.00	2,475,960,041,200	2,595,603,534,500
R2032	On	31/03/2032	Spot Bond			9.97500	89.02542	10.16500	91.94928			947,512,545,847,500.00	395,740,606,100	919,501,485,800
Total R2032 SPOT												947,512,545,847,500.00	395,740,606,100	919,501,485,800
Total For R2032												947,512,545,847,500.00	395,740,606,100	919,501,485,800
R2035	On	28/02/2035	Spot Bond			10.38000	89.93388	10.55500	88.70807			110,572,619,068,000.00	1,070,382,718,600	1,243,037,046,200
Total R2035 SPOT												110,572,619,068,000.00	1,070,382,718,600	1,243,037,046,200
Total For R2035												110,572,619,068,000.00	1,070,382,718,600	1,243,037,046,200
R2037	On	31/01/2037	Spot Bond			10.55500	85.90422	10.74500	84.57090			350,911,003,083,500.00	696,438,749,700	1,273,134,652,100
Total R2037 SPOT												350,911,003,083,500.00	696,438,749,700	1,273,134,652,100
Total For R2037												350,911,003,083,500.00	696,438,749,700	1,273,134,652,100
R2040	On	31/01/2040	Spot Bond			10.64500	88.19030	10.83500	86.75444			921,847,851,573,500.00	650,244,044,300	994,477,334,200
Total R2040 SPOT												921,847,851,573,500.00	650,244,044,300	994,477,334,200
Total For R2040												921,847,851,573,500.00	650,244,044,300	994,477,334,200
R2044	On	31/01/2044	Spot Bond			10.67000	85.04582	10.86000	83.58344			736,071,643,708,000.00	631,309,432,400	1,537,404,124,200
Total R2044 SPOT												736,071,643,708,000.00	631,309,432,400	1,537,404,124,200
Total For R2044												736,071,643,708,000.00	631,309,432,400	1,537,404,124,200
R2048	On	28/02/2048	Spot Bond			10.60500	84.21822	10.79500	82.71141			874,602,597,490,500.00	1,779,783,366,100	1,586,796,236,200
Total R2048 SPOT												874,602,597,490,500.00	1,779,783,366,100	1,586,796,236,200
Total For R2048												874,602,597,490,500.00	1,779,783,366,100	1,586,796,236,200
R209	On	31/03/2036	Spot Bond			10.35500	69.82826	10.53000	71.87724			028,921,362,136,000.00	389,079,803,200	487,464,877,500
Total R209 SPOT												028,921,362,136,000.00	389,079,803,200	487,464,877,500
Total For R209												028,921,362,136,000.00	389,079,803,200	487,464,877,500
R210	On	31/03/2028	Spot Bond			2.71000	217.93068	2.71500	220.49450			7,171,202,000,000.00	2,646,200,000	211,002,679,700
Total R210 SPOT												7,171,202,000,000.00	2,646,200,000	211,002,679,700

Contract 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 R210									7,171,202,000,000.00	2,646,200,000	211,002,679,70
R213 On 28/02/2031 Spot Bond			9.84000	83.77625	10.03000	82.70598			022,270,790,520,000.00	307,141,340,500	513,674,190,90
Total R213 SPOT									22,270,790,520,000.00	307,141,340,500	513,674,190,90
Total For R213									22,270,790,520,000.00	307,141,340,500	513,674,190,90
R214 On 28/02/2041 Spot Bond			10.62500	67.02070	10.81500	65.83308			015,082,282,625,000.00	1,036,713,626,600	708,448,039,00
Total R214 SPOT									15,082,282,625,000.00	036,713,626,600	708,448,039,00
Total For R214									15,082,282,625,000.00	036,713,626,600	708,448,039,00
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.84555			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.63280			0.00	0	500,000,00
Total RDFB12 SPOT									0.00	0	500,000,00
Total For RDFB12									0.00	0	500,000,00
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.20760			0.00	56,000,000	7,130,000,00
Total RDFB14 SPOT									0.00	56,000,000	7,130,000,00
Total For RDFB14									0.00	56,000,000	7,130,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.31712			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.03082			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.74899			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	99.94711			0.00	0	
Total RDFB19 SPOT									0.00	0	
Total For RDFB19									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.99676			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.93812			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.19911			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.37924				0.00	0	100,000,00
Total RDFB23 SPOT										0.00	0	100,000,00
Total For RDFB23										0.00	0	100,000,00
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.19280				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.52705				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.92371				0.00	30,000,000	15,000,00
Total RDFB27 SPOT										0.00	30,000,000	15,000,00
Total For RDFB27										0.00	30,000,000	15,000,00
RED13 On 13/05/2026 Spot Bond					0.00000	100.66465				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.01559				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.45308				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.28116				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.81690				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.19874				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.26759				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED60: On 09/08/2024 Spot Bond					0.00000	99.79860				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.68025				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.24988				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.98774				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.30455				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.88442				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.14381				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.66981				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.93673				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.13196				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.14096				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.15161				0.00	0	
Total RFCC1 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 RFCC1									0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.17749			0.00	0	
Total RFCD1 SPOT									0.00	0	
Total For RFCD1									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			7.12500	106.44150	7.12500	106.35964			0.00	0	250,000,00
Total RW23 SPOT									0.00	0	250,000,00
Total For RW23									0.00	0	250,000,00
RW28 On 10/12/2028 Spot Bond			12.23000	93.91258	12.23000	93.79015			0.00	0	11,200,000,00
Total RW28 SPOT									0.00	0	11,200,000,00
Total For RW28									0.00	0	11,200,000,00
RW31 On 30/06/2031 Spot Bond			11.33000	98.72623	11.33000	98.60674			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.73515			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.45000	98.78889	10.45000	98.67838			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.63500	104.69704	5.63500	104.63310			0.00	0	40,000,00
Total SBK23 SPOT									0.00	0	40,000,00
Total For SBK23									0.00	0	40,000,00
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	100.66722			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.69944			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.06000	110.40670	8.06000	110.31034		145,080,000,000.00		18,000,000	12,000,00

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 SBS20 SPOT										145,080,000,000.00	18,000,000	12,000,000
Total For SBS20										145,080,000,000.00	18,000,000	12,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	103.95572				0.00	40,000,000	40,000,000
Total SBS21 SPOT										0.00	40,000,000	40,000,000
Total For SBS21										0.00	40,000,000	40,000,000
SBS27 On 20/02/2024 Spot Bond			7.26000	105.87853	7.26000	105.79514				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.14000	102.84045	8.14000	102.74982				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			8.55500	107.75961	8.55500	107.66046				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			7.48500	105.92654	7.48500	105.84162				0.00	0	0
Total SBS34 SPOT										0.00	0	0
Total For SBS34										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			7.61000	105.02468	7.61000	104.93804				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.38000	103.17805	9.38000	103.07360				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			5.97500	106.05111	5.97500	105.98214				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			7.85000	112.48921	7.85000	112.39355				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			8.55000	113.85638	8.55000	113.75109				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			6.31000	104.77034	6.31000	104.69845				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										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
SBS47 On 15/02/2023 Spot Bond					0.00000	101.24175				0.00	0	310,000,00
Total SBS47 SPOT										0.00	0	310,000,00
Total For SBS47										0.00	0	310,000,00
SBS51 On 31/01/2024 Spot Bond			7.12500	7.12500	7.12500	105.79665				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.80309				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.20165				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.36483				0.00	76,000,000	638,000,00
Total SBS55 SPOT										0.00	76,000,000	638,000,00
Total For SBS55										0.00	76,000,000	638,000,00
SBS56 On 12/06/2022 Spot Bond			4.61000	103.40407	4.61000	103.35239				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.20993				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.45354				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.15062				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.99290				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.50234				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.62886				0.00	0	
Total SBS64 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 SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.10094				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.05977				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.74221				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.48699				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.25440				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.50766				0.00	40,000,000	20,000,00
Total SBS70 SPOT										0.00	40,000,000	20,000,00
Total For SBS70										0.00	40,000,000	20,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	100.54748				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.21622				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.69100	325.14670	1.69100	324.84970				0.00	0	743,000,00
Total SBSI11 SPOT										0.00	0	743,000,00
Total For SBSI11										0.00	0	743,000,00
SBSI14 On 07/12/2033 Spot Bond			4.90000	4.90000	4.90000	224.55844				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.35232				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.36353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.15313				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.84481				0.00	56,000,000	3,538,000,00
Total SBT102 SPOT										0.00	56,000,000	3,538,000,00
Total For SBT102										0.00	56,000,000	3,538,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	105.42585				0.00	9,200,000	1,452,300,00
Total SBT103 SPOT										0.00	9,200,000	1,452,300,00
Total For SBT103										0.00	9,200,000	1,452,300,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.61964				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000,00
Total SBT105 SPOT										0.00	0	2,000,000,00
Total For SBT105										0.00	0	2,000,000,00
SBT106 On 31/12/2026 Spot Bond					0.00000	102.05160				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.42819				0.00	84,000,000	46,000,00
Total SBT201 SPOT										0.00	84,000,000	46,000,00
Total For SBT201										0.00	84,000,000	46,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.51485				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.84500	108.70060	6.84500	108.62023				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.53649				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.59680				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT207 On 25/06/2025 Spot Bond					0.00000	105.73585				0.00	111,600,000	137,800,00
Total SBT207 SPOT										0.00	111,600,000	137,800,00
Total For SBT207										0.00	111,600,000	137,800,00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.55261				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.43479				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	101.18015				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.46435				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.47982				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.29500	96.62269	9.29500	96.52573				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.49492				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.53447				0.00	44,000,000	30,000,00
Total SLRA5 SPOT										0.00	44,000,000	30,000,00
Total For SLRA5										0.00	44,000,000	30,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.51175				0.00	60,000,000	30,000,00
Total SLRA6 SPOT										0.00	60,000,000	30,000,00
Total For SLRA6										0.00	60,000,000	30,000,00
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.50752				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.54118				0.00	0	
Total SLRB4 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 SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.49918				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.54118				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.53275				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.59160				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.51601				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.55799				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.55376				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.17000	109.80180	7.17000	109.71683				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.03036				0.00	24,000,000	12,000,000
Total SNT04 SPOT										0.00	24,000,000	12,000,000
Total For SNT04										0.00	24,000,000	12,000,000
SNT05 On 30/11/2025 Spot Bond					0.00000	100.29991				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.65642				0.00	0	500,000,000
Total SOLB01 SPOT										0.00	0	500,000,000
Total For SOLB01										0.00	0	500,000,000
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.39487				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.66679				0.00	26,000,000	13,000,000
Total SPDA13 SPOT										0.00	26,000,000	13,000,000
Total For SPDA13										0.00	26,000,000	13,000,000
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.36231				0.00	60,000,000	30,000,000
Total SPDA14 SPOT										0.00	60,000,000	30,000,000
Total For SPDA14										0.00	60,000,000	30,000,000
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.37044				0.00	0	0
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	99.86747				0.00	0	0
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.93986				0.00	0	0
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.01764				0.00	0	0
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.20637				0.00	0	0
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.19947				0.00	0	0
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.06320				0.00	0	0
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.36629				0.00	0	0
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.97942				0.00	0	0
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSA08 On 16/05/2024 Spot Bond					0.00000	101.19508				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.20500	3.20500	3.20500	154.75161				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.32000	111.01026	8.32000	110.91086				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.52000	85.46487	9.52000	85.37852				0.00	0	10,000,00
Total SSN021 SPOT										0.00	0	10,000,00
Total For SSN021										0.00	0	10,000,00
SSN02 On 07/12/2023 Spot Bond					0.00000	98.14667				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.98286				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.87500	108.54841	6.87500	108.46781				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.85000	114.61482	4.85000	114.47069				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.43201				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.79752				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.54485				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.23000	2.23000	2.23000	322.00710				0.00	0	
Total SSN050 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 SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.76749				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.68427				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	100.95829				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	155.28543				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.85000	4.85000	4.85000	114.47069				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.02500	4.02500	4.02500	112.07254				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.89500	3.89500	3.89500	206.74794				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.29786				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.29249				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.01586				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.01472				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.11956				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.10803				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	99.93712				0.00	40,000,000	26,000,000
Total SSN077 SPOT										0.00	40,000,000	26,000,000
Total For SSN077										0.00	40,000,000	26,000,000
SSN077 On 13/07/2023 Spot Bond					0.00000	101.00563				0.00	60,000,000	31,000,000
Total SSN078 SPOT										0.00	60,000,000	31,000,000
Total For SSN078										0.00	60,000,000	31,000,000
SSN078 On 27/08/2024 Spot Bond					0.00000	100.30641				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.07290				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.64290				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.73500	4.73500	4.73500	228.01333				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	98.92672				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.01542				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.24959				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09(On 28/02/2027 Spot Bond					0.00000	100.32616				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	100.17920				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			10.43500	88.23797	10.43500	88.13885				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	99.92383				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.04500	99.40181	4.04500	205.07217				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			4.91500	93.54377	4.91500	224.24750				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.54427				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	101.56454				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/06/2022 Spot Bond					0.00000	100.13224				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.23945				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 22/03/2022 Spot Bond					0.00000	99.94135				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	100.96451				0.00	0	
Total SSN134 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 SSN134										0.00	0	
SSN134 On 20/10/2022 Spot Bond					0.00000	100.88258				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN138 On 27/10/2023 Spot Bond					0.00000	101.03039				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	100.91590				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 03/11/2022 Spot Bond					0.00000	100.69948				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN141 On 09/11/2023 Spot Bond					0.00000	100.85736				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 09/12/2022 Spot Bond					0.00000	100.15598				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN146 On 03/05/2022 Spot Bond					0.00000	100.71087				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN148 On 09/05/2022 Spot Bond					0.00000	100.55678				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN149 On 21/02/2024 Spot Bond					0.00000	100.33921				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN150 On 03/06/2022 Spot Bond					0.00000	100.21440				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.16821				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.08122				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.81500	100.33270	8.81500	104.72379				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.33244				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.36432				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.36296				0.00	39,000,000	19,500,000
Total T17A12 SPOT										0.00	39,000,000	19,500,000
Total For T17A12										0.00	39,000,000	19,500,000
T17A21 On 21/02/2026 Spot Bond					0.00000	100.37973				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.37296				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.56904	7.21000	100.49037				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	100.60866	7.72000	100.52449				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.59025				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.63240				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	99.94960				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.20462				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.54300				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.67384				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.87188				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.95036				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.45967				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.30646				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.95851				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.89455				0.00	0	170,000,0€
Total TFS163 SPOT										0.00	0	170,000,0€
Total For TFS163										0.00	0	170,000,0€
TFS164 On 22/10/2024 Spot Bond					0.00000	101.37033				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.67228				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.78805				0.00	0	
Total TFS166 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 TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.86980				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16E On 27/09/2026 Spot Bond					0.00000	99.86298				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16E On 30/11/2024 Spot Bond					0.00000	100.09983				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.25816				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.32967				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.34406				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	100.38890				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	103.14691				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.34520				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.37725				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.36232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.40844				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.53517				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.56220				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.44029				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.62875				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.42403				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.12611				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.76626				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.56811				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.47696				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.77915				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond			8.49000	100.66832	8.49000	100.57588				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.58979				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.38334				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.36638				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.38131				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	100.45595	5.76000	100.39294				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.39623				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.42063				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.42198				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.41724				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.44975				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.44095				0.00	0	
Total TH16C3 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 TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.56266				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.62001				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.58629				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.41017				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.40002				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.43450				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.41895				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.55862				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.53370				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.33245				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.09593				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.57500	101.46756	6.57500	101.39663				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.19500	105.71172	7.19500	105.63053				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.95872				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.00748				0.00	568,000,000	543,000,000
Total TL27 SPOT										0.00	568,000,000	543,000,000
Total For TL27										0.00	568,000,000	543,000,000
TL28 On 24/04/2025 Spot Bond			8.81500	105.01827	8.81500	104.91878				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.32442				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.04149				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.52095				0.00	0	7,500,000,000
Total TL31 SPOT										0.00	0	7,500,000,000
Total For TL31										0.00	0	7,500,000,000
TL32 On 09/02/2027 Spot Bond					0.00000	100.58278				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.09300	109.63417	7.09300	109.54976			87,399,946,000.00		12,322,000	1,544,009,700
Total TN23 SPOT									87,399,946,000.00		12,322,000	1,544,009,700
Total For TN23									87,399,946,000.00		12,322,000	1,544,009,700
TN23/R On 06/11/2023 Spot Bond			100.00000	38.54180	100.00000	38.19798				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.10500	101.93586	9.10500	101.83562			160,273,494,000.00		17,602,800	1,631,871,000
Total TN25 SPOT									160,273,494,000.00		17,602,800	1,631,871,000
Total For TN25									160,273,494,000.00		17,602,800	1,631,871,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN25/R On 19/08/2025 Spot Bond			100.00000	15.86082	100.00000	15.71934			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.24500	97.46353	10.24500	97.35598		154,461,816,000.00	15,076,800	18,567,019,50	
Total TN27 SPOT								154,461,816,000.00	15,076,800	18,567,019,50	
Total For TN27								154,461,816,000.00	15,076,800	18,567,019,50	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.79077	100.00000	12.67667		0.00	0		
Total TN27/R186 SPOT								0.00	0		
Total For TN27/R186								0.00	0		
TN29 On 07/02/2029 Spot Bond			10.70000	99.06767	10.70000	98.97548		0.00	0		
Total TN29 SPOT								0.00	0		
Total For TN29								0.00	0		
TN30 On 09/10/2030 Spot Bond			11.37000	100.03877	11.37000	99.91727		0.00	0	1,200,000,00	
Total TN30 SPOT								0.00	0	1,200,000,00	
Total For TN30								0.00	0	1,200,000,00	
TN30/R On 09/10/2030 Spot Bond			8.00000	119.99074	8.00000	119.88736		0.00	0		
Total TN30/R2030 SPOT								0.00	0		
Total For TN30/R2030								0.00	0		
TN34 On 07/02/2034 Spot Bond			11.76200	98.69319	11.76200	98.59249		0.00	0		
Total TN34 SPOT								0.00	0		
Total For TN34								0.00	0		
TN40 On 09/10/2040 Spot Bond			12.03500	95.37385	12.03500	95.25144		1,203,500,000,000.00	100,000,000	2,820,000,00	
Total TN40 SPOT								1,203,500,000,000.00	100,000,000	2,820,000,00	
Total For TN40								1,203,500,000,000.00	100,000,000	2,820,000,00	
TN40/R On 09/10/2040 Spot Bond			10.75000	104.83078	10.75000	104.71023		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	100.66822		0.00	60,000,000	30,000,00	
Total TNF25 SPOT								0.00	60,000,000	30,000,00	
Total For TNF25								0.00	60,000,000	30,000,00	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.71427		0.00	0		
Total TNF27 SPOT								0.00	0		
Total For TNF27								0.00	0		
TNI33 On 28/02/2033 Spot Bond			5.21000	102.00450	5.21000	101.10289		0.00	0		
Total TNI33 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 TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	99.94171				0.00	50,000,000	25,000,00
Total TR5A11 SPOT										0.00	50,000,000	25,000,00
Total For TR5A11										0.00	50,000,000	25,000,00
TR5A12 On 20/06/2024 Spot Bond					0.00000	99.94225				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	99.94092				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	99.93929				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.27433	7.61000	101.82204				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	99.94963				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	99.94907				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A1 On 14/11/2022 Spot Bond					0.00000	100.02559				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			6.58500	104.70064	6.58500	104.62572			13,170,000,000.00	2,000,000	1,000,00	
Total TRA3A4 SPOT									13,170,000,000.00	2,000,000	1,000,00	
Total For TRA3A4									13,170,000,000.00	2,000,000	1,000,00	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.50047			0.00	32,000,000	16,000,00	
Total TRA3A7 SPOT									0.00	32,000,000	16,000,00	
Total For TRA3A7									0.00	32,000,000	16,000,00	
TRA3B1 On 14/11/2022 Spot Bond					0.00000	100.63688			0.00	0		
Total TRA3B1 SPOT									0.00	0		
Total For TRA3B1									0.00	0		
TRA3B3 On 14/11/2022 Spot Bond					0.00000	100.18570			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.92874				0.00	8,000,000	9,000,000
Total TRA4A2 SPOT										0.00	8,000,000	9,000,000
Total For TRA4A2										0.00	8,000,000	9,000,000
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.97741				0.00	28,000,000	27,000,000
Total TRA4A3 SPOT										0.00	28,000,000	27,000,000
Total For TRA4A3										0.00	28,000,000	27,000,000
TRA4A: On 13/04/2024 Spot Bond			6.87500	108.49065	6.87500	108.41009			192,500,000,000.00	28,000,000	28,000,000	28,000,000
Total TRA4A4 SPOT									192,500,000,000.00	28,000,000	28,000,000	28,000,000
Total For TRA4A4									192,500,000,000.00	28,000,000	28,000,000	28,000,000
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.92874				0.00	0	0
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.97741				0.00	0	0
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.77930	8.62000	103.68309				0.00	0	0
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.10576				0.00	0	0
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.76781				0.00	0	0
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	99.93319				0.00	0	0
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	99.93646				0.00	0	0
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	99.91529				0.00	0	0
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5C On 20/06/2026 Spot Bond					0.00000	99.91529				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	99.28334				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	97.45621				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	94.69787				0.00	60,000,000	30,000,000
Total TSP261 SPOT										0.00	60,000,000	30,000,000
Total For TSP261										0.00	60,000,000	30,000,000
TSP262 On 13/02/2023 Spot Bond					0.00000	94.47969				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	93.80575				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.34828				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.00908				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.71777				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC396 On 07/04/2022 Spot Bond					0.00000	100.80804				0.00	0	500,000,000
Total TWC396 SPOT										0.00	0	500,000,000
Total For TWC396										0.00	0	500,000,000
TWC397 On 14/04/2022 Spot Bond					0.00000	100.72362				0.00	0	
Total TWC397 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 TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.63919				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.58199				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.54392				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.35863				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.27099				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.18131				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.64500	102.49611	10.64500	102.38064				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.47812				0.00	4,000,000	2,000,00
Total UU1A01 SPOT										0.00	4,000,000	2,000,00
Total For UU1A01										0.00	4,000,000	2,000,00
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.53277				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.50445				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.56083				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.55799				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.59465				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.66712				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.70376				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.02613				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.21265				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.32705				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.49907				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.55072				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.31310				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.29568				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.41545				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total for SPOT									1.22e+017	2,250,522,258,200	719,538,830,00
Total for SPOT :									1.22e+017	250,522,258,200	719,538,830,00
Total Futures									1.22e+017	250,522,262,275	719,539,951,11
Total Options									2 592 226.00	2,600	154,78
Grand Total:									1.22e+017	250,522,264,875	719,540,105,85