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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/09/2021

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	04/11/2021	Bond Future			11.50786	75.54116	11.53640	75.39303			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.76133	76.40370	11.79096	76.25467			0.00	0	
ES33	On	05/05/2022	Bond Future			12.01293	73.54809	12.04371	73.39791			0.00	0	
ES33	On	04/08/2022	Bond Future			12.27651	74.41300	12.30861	74.26118			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/11/2021	Bond Future			12.00723	73.81986	12.03548	73.65427			0.00	0	4,77
ES42	On	03/02/2022	Bond Future			12.23922	74.66308	12.26857	74.49641			0.00	0	
ES42	On	05/05/2022	Bond Future			12.47794	71.30552	12.50851	71.13749			0.00	0	
ES42	On	04/08/2022	Bond Future			12.72103	72.14265	12.75293	71.97285			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	04/11/2021	Bond Future			154.96934	154.96934	154.58690	154.58690			18,596,320.80	120	5,48
I2025	On	03/02/2022	Bond Future			155.15521	155.15521	154.77007	154.77007			0.00	0	
I2025	On	05/05/2022	Bond Future			157.02684	157.02684	156.63835	156.63835			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	Opt Intere
I2025	On	04/08/2022	Bond Future			157.35855	157.35855	156.96630	156.96630			0.00	0	
Total I2025 Future												18,596,320.80	120	5,48
Total For I2025												18,596,320.80	120	5,48
I2029	On	04/11/2021	Bond Future			114.21344	114.21344	114.14494	114.14494			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			115.51761	115.51761	115.44948	115.44948			0.00	0	
I2029	On	05/05/2022	Bond Future			115.71175	115.71175	115.64380	115.64380			0.00	0	
I2029	On	04/08/2022	Bond Future			117.14720	117.14720	117.07891	117.07891			0.00	0	
Total I2029 Future												0.00	0	2,96
Total For I2029												0.00	0	2,96
I2033	On	04/11/2021	Bond Future			108.11772	108.11772	108.11612	108.11612			0.00	0	9,52
I2033	On	03/02/2022	Bond Future			109.35234	109.35234	109.35179	109.35179			0.00	0	
I2033	On	05/05/2022	Bond Future			109.39177	109.39177	109.39229	109.39229			0.00	0	
I2033	On	04/08/2022	Bond Future			110.74880	110.74880	110.74975	110.74975			0.00	0	
Total I2033 Future												0.00	0	9,52
Total For I2033												0.00	0	9,52
I2038	On	04/11/2021	Bond Future			120.35596	120.35596	120.23220	120.23220			0.00	0	5,97
I2038	On	03/02/2022	Bond Future			119.94861	119.94861	119.82476	119.82476			0.00	0	
I2038	On	05/05/2022	Bond Future			121.39573	121.39573	121.27147	121.27147			0.00	0	
I2038	On	04/08/2022	Bond Future			121.08354	121.08354	120.95864	120.95864			0.00	0	
Total I2038 Future												0.00	0	5,97
Total For I2038												0.00	0	5,97
I2046	On	04/11/2021	Bond Future			107.36792	107.36792	107.25659	107.25659			0.00	0	17,22
I2046	On	03/02/2022	Bond Future			108.59394	108.59394	108.48245	108.48245			0.00	0	
I2046	On	05/05/2022	Bond Future			108.01954	108.01954	107.90784	107.90784			0.00	0	
I2046	On	04/08/2022	Bond Future			109.35964	109.35964	109.24718	109.24718			0.00	0	
Total I2046 Future												0.00	0	17,22
Total For I2046												0.00	0	17,22
I2050	On	04/11/2021	Bond Future			110.47207	110.47207	110.13407	110.13407			0.00	0	8,60
I2050	On	03/02/2022	Bond Future			109.75255	109.75255	109.41185	109.41185			0.00	0	
I2050	On	05/05/2022	Bond Future			111.07673	111.07673	110.73279	110.73279			0.00	0	
I2050	On	04/08/2022	Bond Future			110.43593	110.43593	110.08869	110.08869			0.00	0	
Total I2050 Future												0.00	0	8,60
Total For I2050												0.00	0	8,60
R186	On	04/11/2021	Bond Future			7.68655	115.74319	7.73961	115.50660		5.35	2,662,093.37	23	64,48
R186	On	03/02/2022	Bond Future			7.89403	111.75499	7.95038	111.51690		5.65	0.00	0	
R186	On	05/05/2022	Bond Future			8.10853	113.07691	8.16858	112.83704		5.32	0.00	0	
R186	On	04/08/2022	Bond Future			8.34291	109.12052	8.40728	108.87795		5.23	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186 Future												2,662,093.37	23	64,45	
R186	On	04/11/2021	Bond Future	8.10	Call			1,831.16000	1.83116	2,019,550	5.51		0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			240.73000	0.24073	192,530	5.51		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			1,866.35000	1.86635	2,056,030	5.52		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			232.19000	0.23219	185,280	5.52		0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			14.32000	0.01432	10,020	5.98		0.00	0	15,17
R186	On	04/11/2021	Bond Future		Put			0.00000	0.00000	0,000	5.52		0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			1,796.21000	1.79621	1,983,280	5.50		0.00	0	
R186	On	04/11/2021	Bond Future		Call			15,506.60000	15.50660	15,743,190	5.52		0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			249.52000	0.24952	200,000	5.50		0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			839.58000	0.83958	975,770	5.36		0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			704.36000	0.70436	603,960	5.36		0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			4,486.60000	4.48660	4,718,890	5.98		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,201.07000	3.20107	3,072,960	5.48		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			394.70000	0.39470	502,490	5.48		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,269.38000	3.26938	3,139,080	5.48		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			404.02000	0.40402	512,800	5.48		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,235.14000	3.23514	3,105,830	5.48		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			413.50000	0.41350	523,480	5.48		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,229.10000	1.22910	1,387,840	5.17		0.00	0	4,
R186	On	05/05/2022	Bond Future	8.64	Call			2,931.80000	2.93180	3,127,670	5.49		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			3,451.52000	3.45152	3,319,380	4.99		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			660.90000	0.66090	768,630	4.99		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			1,545.02000	1.54502	1,498,200	5.34		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			4,073.50000	4.07350	3,917,590	4.89		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			455.64000	0.45564	539,600	4.89		0.00	0	4,
R186	On	05/05/2022	Bond Future	7.88	Put			2,387.90000	2.38790	2,306,770	5.17		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,114.41000	2.11441	2,307,540	5.35		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,512.49000	1.51249	1,465,750	5.35		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,067.68000	2.06768	2,260,730	5.34		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,071.46000	1.07146	1,027,460	5.49		0.00	0	4,00
R186	On	05/05/2022	Bond Future	6.73	Put			6,084.26000	6.08426	5,906,030	4.98		0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			151.73000	0.15173	213,370	4.98		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.31	Call			2,090.81000	2.09081	2,284,250	5.34		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,528.51000	1.52851	1,482,080	5.34		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,551.84000	2.55184	2,428,500	5.08		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,544.07000	1.54407	1,660,640	5.07		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,593.85000	2.59385	2,467,850	5.07		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,560.89000	1.56089	1,678,990	5.08		0.00	0	

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	04/08/2022	Bond Future	8.14	Put			2,572.59000	2.57259	2,448,120	5.08	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,578.21000	1.57821	1,697,440	5.08	0.00	0	
Total R186 Option												0.00	0	42,45
Total For R186												2,662,093.37	23	106,90
R197	On	04/11/2021	Bond Future			327.30789	327.30789	326.75266	326.75266			0.00	0	1,27
R197	On	03/02/2022	Bond Future			322.80952	322.80952	322.25132	322.25132			0.00	0	
R197	On	05/05/2022	Bond Future			326.70398	326.70398	326.14179	326.14179			0.00	0	
R197	On	04/08/2022	Bond Future			322.37473	322.37473	321.80855	321.80855			0.00	0	
Total R197 Future												0.00	0	1,27
Total For R197												0.00	0	1,27
R202	On	04/11/2021	Bond Future			240.56622	240.56622	240.32463	240.32463			0.00	0	8,37
R202	On	03/02/2022	Bond Future			238.93882	238.93882	238.69661	238.69661			0.00	0	
R202	On	05/05/2022	Bond Future			241.82112	241.82112	241.57817	241.57817			0.00	0	
R202	On	04/08/2022	Bond Future			240.36855	240.36855	240.12457	240.12457			0.00	0	
Total R202 Future												0.00	0	8,37
Total For R202												0.00	0	8,37
R2023	On	04/11/2021	Bond Future			5.23144	104.62811	5.24832	104.60656		1.09	76,587,776.52	732	14,06
R2023	On	03/02/2022	Bond Future			5.42345	105.79697	5.44358	105.77622		1.00	0.00	0	
R2023	On	05/05/2022	Bond Future			5.62358	103.13768	5.64896	103.11760		0.83	0.00	0	
R2023	On	04/08/2022	Bond Future			5.96089	104.35984	5.99729	104.33978		0.63	0.00	0	
Total R2023 Future												76,587,776.52	732	14,06
R2023	On	04/11/2021	Bond Future	4.91	Call			10.03000	0.01003	13,650	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			443.20000	0.44320	425,270	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			11.28000	0.01128	15,070	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			431.61000	0.43161	413,850	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			8.94000	0.00894	12,290	0.94	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			454.95000	0.45495	436,750	0.94	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			445.98000	0.44598	427,420	0.81	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			64.58000	0.06458	65,080	0.80	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			461.08000	0.46108	440,830	0.80	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			67.45000	0.06745	68,780	0.81	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			453.59000	0.45359	434,170	0.81	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			70.21000	0.07021	72,400	0.81	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			620.57000	0.62057	638,890	0.92	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			99.97000	0.09997	98,210	0.92	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			607.66000	0.60766	625,900	0.92	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			102.75000	0.10275	100,910	0.92	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			614.11000	0.61411	632,390	0.92	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	05/05/2022	Bond Future	6.30	Put			101.35000	0.10135	99,550	0.92	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			220.49000	0.22049	222,020	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			247.25000	0.24725	268,910	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			218.21000	0.21821	219,810	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			240.81000	0.24081	262,340	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			222.78000	0.22278	224,250	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			244.02000	0.24402	265,610	0.64	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												76,587,776.52	732	14,06
R2030	On	04/11/2021	Bond Future			9.33685	94.61420	9.37428	94.41318		8.88	179,010,066.40	1,892	97,52
R2030	On	03/02/2022	Bond Future			9.54732	91.66726	9.58632	91.46502		9.07	0.00	0	6
R2030	On	05/05/2022	Bond Future			9.76302	92.75199	9.80373	92.54817		8.54	0.00	0	
R2030	On	04/08/2022	Bond Future			9.99636	89.82824	10.03906	89.62222		8.50	0.00	0	
Total R2030 Future												179,010,066.40	1,892	98,13
R2030	On	04/11/2021	Bond Future	10.60	Call			6,301.29000	6.30129	6,500,180	10.41	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			17.96000	0.01796	15,830	10.41	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			18.71000	0.01871	16,510	10.40	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			6,178.94000	6.17894	5,979,790	8.13	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			4.97000	0.00497	6,840	8.13	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,427.22000	3.42722	3,250,380	8.43	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			112.09000	0.11209	136,270	8.43	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,272.72000	10.27272	10,473,700	11.01	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			0.31000	0.00031	0,270	11.01	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			9,439.12000	9.43912	9,640,030	11.01	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			0.92000	0.00092	0,810	11.01	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			236.04000	0.23604	211,210	9.62	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			3,001.12000	3.00112	3,177,310	9.62	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			1,580.82000	1.58082	1,462,990	8.84	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			640.02000	0.64002	723,210	8.84	0.00	0	2
R2030	On	04/11/2021	Bond Future	8.75	Put			3,528.51000	3.52851	3,349,780	8.41	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			101.08000	0.10108	123,370	8.41	0.00	0	3,2
R2030	On	04/11/2021	Bond Future	9.30	Call			862.86000	0.86286	962,670	8.92	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,262.34000	1.26234	1,161,130	8.92	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			990.20000	0.99020	1,098,370	8.97	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			6,349.51000	6.34951	6,548,490	10.42	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			17.22000	0.01722	15,180	10.42	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			6,253.05000	6.25305	6,451,870	10.40	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			1,120.53000	1.12053	1,027,680	8.97	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.25	Call			746.06000	0.74606	837,430	8.88	0.00	0	

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	04/11/2021	Bond Future	9.25	Put			1,415.70000	1.41570	1,306,050	8.88	0.00	0	5,00
R2030	On	03/02/2022	Bond Future	8.39	Put			6,626.53000	6.62653	6,462,270	8.33	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put			4,439.45000	4.43945	4,298,670	8.58	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,355.05000	2.35505	2,274,230	9.03	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			2,516.10000	2.51610	2,647,000	9.29	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,520.20000	1.52020	1,448,860	9.29	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			1,358.29000	1.35829	1,473,830	8.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,592.58000	2.59258	2,505,880	8.97	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.85	Call			522.62000	0.52262	584,080	8.58	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Call			153.69000	0.15369	191,670	8.33	0.00	0	10
R2030	On	03/02/2022	Bond Future	10.85	Call			6,604.00000	6.60400	6,786,140	10.60	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			350.65000	0.35065	330,550	10.60	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			1,910.32000	1.91032	1,836,240	9.15	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,981.12000	1.98112	2,109,280	9.15	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.44	Call			1,564.71000	1.56471	1,687,030	9.03	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,326.43000	2.32643	2,246,510	9.03	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			1,588.66000	1.58866	1,711,660	9.04	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,298.06000	2.29806	2,218,820	9.04	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			1,540.98000	1.54098	1,662,400	9.03	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,666.02000	1.66602	1,591,680	8.87	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			2,829.20000	2.82920	2,959,440	8.67	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,101.68000	2.10168	2,028,100	8.67	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call			1,390.72000	1.39072	1,493,620	8.30	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,695.92000	3.69592	3,595,000	8.30	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			7,287.29000	7.28729	7,151,350	7.92	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			294.04000	0.29404	361,920	7.92	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			8,983.46000	8.98346	8,822,900	7.97	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			154.99000	0.15499	198,250	7.97	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			5,395.67000	5.39567	5,255,860	7.98	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			676.51000	0.67651	740,520	7.98	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			6,640.43000	6.64043	6,805,650	9.82	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			3,571.13000	3.57113	3,700,610	8.87	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			720.81000	0.72081	682,210	9.82	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.81	Put			5,731.69000	5.73169	5,586,180	7.92	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call			584.60000	0.58460	642,910	7.92	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			11,233.77000	11.23377	11,052,100	8.02	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			63.97000	0.06397	86,120	8.02	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.20	Call			3,603.64000	3.60364	3,733,150	8.88	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,649.90000	1.64990	1,575,590	8.88	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call			3,636.27000	3.63627	3,765,810	8.89	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	10.21	Put			1,633.93000	1.63393	1,559,650	8.89	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			5,620.69000	5.62069	5,736,220	9.31	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			1,366.02000	1.36602	1,275,530	9.31	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			4,149.39000	4.14939	4,009,560	8.23	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Put			9,187.15000	9.18715	9,015,760	7.83	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			285.75000	0.28575	320,380	7.83	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			5,841.52000	5.84152	5,671,660	7.89	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			910.56000	0.91056	946,720	7.89	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.55	Call			1,722.60000	1.72260	1,789,340	8.23	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			4,118.82000	4.11882	3,979,540	8.23	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			1,741.68000	1.74168	1,809,290	8.24	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			4,088.09000	4.08809	3,949,680	8.24	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			1,703.33000	1.70333	1,769,520	8.23	0.00	0	
Total R2030 Option												0.00	0	33,25
Total For R2030												179,010,066.40	1,892	131,38
R2032	On	04/11/2021	Bond Future			10.00704	89.69720	10.04951	89.44782		10.14	53,818,320.00	600	125,80
R2032	On	03/02/2022	Bond Future			10.21803	90.69927	10.26217	90.44799		9.94	0.00	0	
R2032	On	05/05/2022	Bond Future			10.43061	87.62538	10.47654	87.37190		9.87	0.00	0	
R2032	On	04/08/2022	Bond Future			10.65277	88.64214	10.70068	88.38590		9.55	0.00	0	
Total R2032 Future												53,818,320.00	600	125,82
R2032	On	04/11/2021	Bond Future	11.70	Call			9,004.30000	9.00430	9,252,390	12.41	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			3.88000	0.00388	2,590	12.41	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			9,054.78000	9.05478	9,302,920	12.42	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			1,924.73000	1.92473	1,725,190	9.94	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			625.56000	0.62556	675,400	9.94	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			14,362.22000	14.36222	14,611,600	12.70	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			3.71000	0.00371	2,470	12.42	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			8,953.79000	8.95379	9,201,820	12.40	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			0.00000	0.00000	0,000	12.70	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put			4.06000	0.00406	2,710	12.40	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,422.84000	4.42284	4,177,600	9.27	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			67.58000	0.06758	71,720	9.27	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.45	Put			1,705.72000	1.70572	1,556,600	10.14	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.81	Call			1,033.38000	1.03338	1,069,680	9.43	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			3,653.85000	3.65385	3,438,870	9.43	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put			8,242.18000	8.24218	8,011,210	8.72	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,309.57000	1.30957	1,172,480	10.41	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			1,804.07000	1.80407	1,887,210	9.83	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,501.92000	2.50192	2,333,780	9.83	0.00	0	5

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.14	Put			6,883.38000	6.88338	6,645,100	8.65	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,771.29000	1.77129	1,621,180	10.11	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			2,764.24000	2.76424	2,866,400	10.14	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			903.01000	0.90301	792,990	10.85	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			2,429.98000	2.42998	2,528,790	10.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			1,932.86000	1.93286	1,780,390	10.04	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,629.65000	4.62965	4,390,090	9.10	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			86.28000	0.08628	106,590	8.72	0.00	0	15
R2032	On	03/02/2022	Bond Future	10.66	Call			3,531.27000	3.53127	3,645,460	10.41	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			710.64000	0.71064	621,610	11.14	0.00	0	20
R2032	On	03/02/2022	Bond Future	10.53	Call			3,046.28000	3.04628	3,152,290	10.23	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,542.14000	1.54214	1,396,870	10.23	0.00	0	20
R2032	On	03/02/2022	Bond Future	9.62	Put			4,449.56000	4.44956	4,213,420	9.16	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			184.08000	0.18408	197,080	8.65	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.95	Call			4,696.58000	4.69658	4,837,840	10.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			1,326.21000	1.32621	1,188,620	10.39	0.00	0	1,000
R2032	On	03/02/2022	Bond Future	9.67	Call			777.96000	0.77796	797,580	9.23	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			4,231.01000	4.23101	3,999,350	9.23	0.00	0	1,000
R2032	On	03/02/2022	Bond Future	9.57	Put			4,675.22000	4.67522	4,434,970	9.08	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			635.96000	0.63596	647,680	9.10	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			5,460.22000	5.46022	5,622,470	11.14	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call			2,729.87000	2.72987	2,831,770	10.13	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			1,727.27000	1.72727	1,577,890	10.13	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call			2,661.90000	2.66190	2,763,070	10.11	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			621.19000	0.62119	632,220	9.08	0.00	0	1,000
R2032	On	03/02/2022	Bond Future	9.62	Call			696.68000	0.69668	711,820	9.16	0.00	0	20
R2032	On	03/02/2022	Bond Future	10.65	Call			3,493.00000	3.49300	3,606,690	10.39	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			2,695.90000	2.69590	2,797,330	10.12	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			1,749.27000	1.74927	1,599,420	10.12	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put			5,873.99000	5.87399	5,640,410	8.91	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call			741.62000	0.74162	761,520	8.91	0.00	0	70
R2032	On	05/05/2022	Bond Future	10.18	Put			3,542.60000	3.54260	3,370,810	9.59	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			1,888.42000	1.88842	1,970,110	9.59	0.00	0	70
R2032	On	05/05/2022	Bond Future	11.18	Call			5,119.19000	5.11919	5,253,180	10.61	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			1,570.48000	1.57048	1,437,660	10.40	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			4,585.79000	4.58579	4,707,260	10.42	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			1,555.48000	1.55548	1,423,470	10.42	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call			4,511.09000	4.51109	4,630,690	10.39	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			1,358.15000	1.35815	1,238,660	10.61	0.00	0	70
R2032	On	05/05/2022	Bond Future	11.02	Put			1,585.87000	1.58587	1,451,990	10.39	0.00	0	

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	05/05/2022	Bond Future	11.03	Call		4,548.27000	4.54827	4,668,930	10.40	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		1,012.97000	1.01297	1,038,440	8.77	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		7,264.08000	7.26408	7,406,350	10.70	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		6,152.83000	6.15283	6,278,930	10.36	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		1,527.40000	1.52740	1,397,260	10.36	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.20	Put		4,620.96000	4.62096	4,416,160	9.16	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put		10,253.48000	10.25348	10,021,440	8.65	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		311.00000	0.31100	335,200	8.65	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put		6,468.47000	6.46847	6,237,700	8.77	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		1,913.50000	1.91350	1,965,560	9.17	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,587.10000	4.58710	4,382,920	9.17	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		1,935.09000	1.93509	1,988,420	9.17	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,553.10000	4.55310	4,350,190	9.17	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		1,891.73000	1.89173	1,943,170	9.16	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		1,219.04000	1.21904	1,105,070	10.70	0.00	0	
Total R2032 Option											0.00	0	12,70
Total For R2032											53,818,320.00	600	138,52
R2035	On	04/11/2021	Bond Future			10.55783	89.80401	10.58002	89.66102	11.20	538,824.06	6	79,80
R2035	On	03/02/2022	Bond Future			10.77104	90.80727	10.79401	90.66363	11.02	0.00	0	
R2035	On	05/05/2022	Bond Future			10.97775	87.40327	11.00153	87.25875	11.00	0.00	0	
R2035	On	04/08/2022	Bond Future			11.19588	88.41509	11.22061	88.26919	10.65	0.00	0	
Total R2035 Future											538,824.06	6	79,80
R2035	On	04/11/2021	Bond Future	12.52	Call		11,306.65000	11.30665	11,449,380	14.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1.53000	0.00153	1,270	14.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		11,359.19000	11.35919	11,501,930	14.31	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call		7,128.55000	7.12855	7,262,180	13.41	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		40.71000	0.04071	31,350	13.41	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call		3,501.30000	3.50130	3,578,740	12.25	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		366.15000	0.36615	300,600	12.25	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put		2,742.24000	2.74224	2,596,830	10.83	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		3,323.18000	3.32318	3,170,850	10.64	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		289.07000	0.28907	279,730	10.64	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		1,208.28000	1.20828	1,087,320	11.38	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		1,465.08000	1.46508	1,487,110	11.38	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		17,716.55000	17.71655	17,859,540	14.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1.62000	0.00162	1,340	14.31	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call		4,123.12000	4.12312	4,214,700	12.49	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put		259.62000	0.25962	208,210	12.49	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call		1,394.38000	1.39438	1,415,150	11.35	0.00	0	

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	04/11/2021	Bond Future	10.60	Put			1,265.91000	1.26591	1,143,690	11.35	0.00	0	35
R2035	On	04/11/2021	Bond Future	10.11	Put			3,378.83000	3.37883	3,226,050	10.62	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			447.14000	0.44714	444,720	10.83	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.53	Put			1.46000	0.00146	1,210	14.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			11,254.07000	11.25407	11,396,780	14.31	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			277.11000	0.27711	267,320	10.62	0.00	0	35
R2035	On	04/11/2021	Bond Future	10.26	Put			2,594.21000	2.59421	2,450,950	10.88	0.00	0	
R2035	On	04/11/2021	Bond Future	10.26	Call			499.17000	0.49917	498,900	10.88	0.00	0	15
R2035	On	04/11/2021	Bond Future	13.82	Put			0.00000	0.00000	0,000	14.31	0.00	0	40
R2035	On	03/02/2022	Bond Future	11.39	Put			1,164.76000	1.16476	1,060,040	11.96	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			1,958.47000	1.95847	1,978,770	10.91	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,864.67000	2.86467	2,741,330	10.91	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			7,476.01000	7.47601	7,324,560	9.62	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			756.71000	0.75671	684,430	12.58	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			3,267.34000	3.26734	3,287,000	11.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,811.26000	1.81126	1,687,280	11.35	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			5,203.70000	5.20370	5,041,190	10.15	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,436.72000	1.43672	1,319,190	11.65	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			4,774.90000	4.77490	4,813,820	11.96	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			623.71000	0.62371	561,480	12.84	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			4,294.84000	4.29484	4,324,570	11.76	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,334.44000	1.33444	1,220,530	11.76	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			4,430.16000	4.43016	4,273,430	10.39	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			238.39000	0.23839	230,580	9.62	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.73	Call			6,329.45000	6.32945	6,400,810	12.58	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,767.92000	1.76792	1,644,540	11.38	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			4,025.61000	4.02561	3,877,580	10.52	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			1,187.50000	1.18750	1,183,110	10.52	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	9.92	Put			6,168.70000	6.16870	6,004,910	9.87	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			708.85000	0.70885	689,980	10.15	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call			7,040.85000	7.04085	7,122,260	12.84	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			3,002.91000	3.00291	2,877,390	10.86	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.11	Call			3,585.25000	3.58525	3,607,650	11.48	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,643.57000	1.64357	1,522,330	11.48	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			4,511.20000	4.51120	4,545,090	11.85	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			1,000.60000	1.00060	987,510	10.39	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			3,345.78000	3.34578	3,366,040	11.38	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			1,165.69000	1.16569	1,160,400	10.51	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put			4,069.24000	4.06924	3,920,310	10.51	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.24	Put			4,522.75000	4.52275	4,364,870	10.36	0.00	0	

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	03/02/2022	Bond Future	10.24	Call		961.01000	0.96101	946,770	10.36	0.00	0	50
R2035	On	03/02/2022	Bond Future	9.92	Call		453.85000	0.45385	433,700	9.87	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.61	Call		1,842.59000	1.84259	1,860,710	10.86	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call		4,081.80000	4.08180	4,108,290	11.67	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		1,419.17000	1.41917	1,302,020	11.67	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		4,124.13000	4.12413	4,151,000	11.68	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		1,401.83000	1.40183	1,285,060	11.68	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		4,039.61000	4.03961	4,065,720	11.65	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put		1,254.55000	1.25455	1,144,800	11.85	0.00	0	50
R2035	On	05/05/2022	Bond Future	11.64	Put		1,649.78000	1.64978	1,540,000	11.80	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		5,443.81000	5.44381	5,479,130	11.82	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		1,634.28000	1.63428	1,525,080	11.82	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		5,360.92000	5.36092	5,395,080	11.79	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		1,665.19000	1.66519	1,554,830	11.79	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		5,402.44000	5.40244	5,437,180	11.80	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		5,158.70000	5.15870	5,003,240	10.22	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		3,226.15000	3.22615	3,241,350	10.56	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,762.51000	3.76251	3,631,810	10.56	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call		1,946.51000	1.94651	1,931,900	10.14	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		5,469.56000	5.46956	5,309,050	10.14	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		9,354.36000	9.35436	9,225,380	9.71	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,157.33000	2.15733	2,148,350	10.23	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		5,120.69000	5.12069	4,965,810	10.23	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		2,181.41000	2.18141	2,173,320	10.24	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		5,082.90000	5.08290	4,928,910	10.24	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		2,133.40000	2.13340	2,123,840	10.22	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		625.32000	0.62532	642,240	9.71	0.00	0	10
Total R2035 Option											0.00	0	15,43
Total For R2035											538,824.06	6	95,25
R2037	On	04/11/2021	Bond Future			10.77423	85.46833	10.80119	85.29444	11.70	769,214.97	9	120,86
R2037	On	03/02/2022	Bond Future			10.97730	82.16902	11.00521	81.99409	12.10	0.00	0	
R2037	On	05/05/2022	Bond Future			11.18209	83.14159	11.21101	82.96533	11.53	0.00	0	
R2037	On	04/08/2022	Bond Future			11.40009	79.85014	11.43019	79.67203	11.78	0.00	0	
Total R2037 Future											769,214.97	9	120,86
R2037	On	04/11/2021	Bond Future	12.82	Call		11,611.89000	11.61189	11,785,510	15.24	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1.28000	0.00128	1,010	15.24	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		11,663.01000	11.66301	11,836,650	15.24	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1.21000	0.00121	0,960	15.24	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		11,560.71000	11.56071	11,734,330	15.24	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/11/2021	Bond Future	12.81	Put		1.34000	0.00134	1,070	15.24	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		8,881.66000	8.88166	9,051,470	14.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		13.00000	0.01300	8,920	14.59	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		210.46000	0.21046	162,010	13.21	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		4,474.96000	4.47496	4,600,400	13.21	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.45	Put		1,378.06000	1.37806	1,250,880	12.78	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,134.69000	4.13469	4,182,800	12.80	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		1,361.16000	1.36116	1,234,340	12.80	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,177.37000	4.17737	4,225,860	12.82	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		1,344.45000	1.34445	1,218,010	12.82	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,092.13000	4.09213	4,139,880	12.78	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		5,262.03000	5.26203	5,311,210	12.27	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,679.72000	1.67972	1,552,640	12.27	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		5,303.27000	5.30327	5,353,120	12.29	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,664.14000	1.66414	1,537,730	12.29	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,344.60000	5.34460	5,395,120	12.31	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,648.71000	1.64871	1,522,970	12.31	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		669.94000	0.66994	696,660	10.77	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Put		5,234.17000	5.23417	5,055,220	11.24	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,023.64000	2.02364	2,021,550	11.22	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		5,312.35000	5.31235	5,132,150	11.22	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,455.31000	3.45531	3,488,180	11.71	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,515.54000	3.51554	3,370,300	11.71	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put		9,140.81000	9.14081	8,989,420	10.77	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,047.27000	2.04727	2,045,530	11.23	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		5,273.28000	5.27328	5,093,430	11.23	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Call		2,070.78000	2.07078	2,069,940	11.24	0.00	0	
Total R2037 Option											0.00	0	1,35
Total For R2037											769,214.97	9	122,21
R2040	On	04/11/2021	Bond Future			10.92258	87.37249	10.95958	87.11785	12.16	436,862.45	5	81,53
R2040	On	03/02/2022	Bond Future			11.12140	83.84420	11.15978	83.58762	12.61	0.00	0	
R2040	On	05/05/2022	Bond Future			11.32147	84.83663	11.36130	84.57775	12.00	0.00	0	
R2040	On	04/08/2022	Bond Future			11.53421	81.31407	11.57569	81.05242	12.26	0.00	0	
Total R2040 Future											436,862.45	5	81,53
R2040	On	04/11/2021	Bond Future	12.90	Call		11,820.42000	11.82042	12,074,380	16.08	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2.58000	0.00258	1,900	16.08	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		11,874.14000	11.87414	12,128,150	16.10	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2.46000	0.00246	1,830	16.10	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		11,766.64000	11.76664	12,020,550	16.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	04/11/2021	Bond Future	12.89	Put		2.71000	0.00271	1,980	16.07	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,455.46000	1.45546	1,302,320	13.12	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,158.36000	4.15836	4,260,700	13.09	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,492.15000	1.49215	1,337,910	13.09	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,203.28000	4.20328	4,306,080	13.10	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,473.78000	1.47378	1,320,000	13.10	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,248.17000	4.24817	4,351,610	13.12	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		227.65000	0.22765	263,890	10.88	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		6,495.27000	6.49527	6,255,780	11.21	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,101.22000	1.10122	1,120,610	11.21	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		10,555.02000	10.55502	10,744,770	15.08	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		5,432.98000	5.43298	5,528,590	12.97	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,933.54000	1.93354	1,770,270	12.97	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		5,347.25000	5.34725	5,441,090	12.94	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		722.30000	0.72230	653,170	15.08	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		1,968.95000	1.96895	1,803,910	12.94	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		11,260.62000	11.26062	11,037,980	10.88	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		5,390.08000	5.39008	5,484,800	12.96	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,951.17000	1.95117	1,787,010	12.96	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		5,669.81000	5.66981	5,440,030	11.84	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,210.17000	2.21017	2,242,620	11.85	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		5,627.57000	5.62757	5,398,370	11.85	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,160.44000	2.16044	2,191,430	11.83	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		5,712.31000	5.71231	5,481,650	11.83	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,185.22000	2.18522	2,217,090	11.84	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											436,862.45	5	85,10
R2044	On	04/11/2021	Bond Future			10.93358	84.27583	10.96007	84.08996	12.64	1,601,240.77	19	62,20
R2044	On	03/02/2022	Bond Future			11.12190	80.83813	11.14936	80.65094	13.10	0.00	0	
R2044	On	05/05/2022	Bond Future			11.31101	81.79497	11.33946	81.60638	12.47	0.00	0	
R2044	On	04/08/2022	Bond Future			11.51171	78.36246	11.54133	78.17189	12.74	0.00	0	
Total R2044 Future											1,601,240.77	19	62,20
R2044	On	04/11/2021	Bond Future	12.90	Call		11,897.29000	11.89729	12,082,490	17.26	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		3.35000	0.00335	2,680	17.26	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		11,950.62000	11.95062	12,135,890	17.29	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		3.20000	0.00320	2,600	17.29	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		11,843.90000	11.84390	12,029,040	17.24	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		3.51000	0.00351	2,780	17.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,434.01000	4.43401	4,480,810	13.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	03/02/2022	Bond Future	11.61	Put		1,399.60000	1.39960	1,259,210	13.70	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,341.88000	4.34188	4,387,700	13.66	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,435.18000	1.43518	1,293,810	13.66	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,387.88000	4.38788	4,434,190	13.68	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,417.28000	1.41728	1,276,400	13.68	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,891.76000	1.89176	1,738,050	13.51	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		5,625.05000	5.62505	5,660,920	13.53	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,874.53000	1.87453	1,721,810	13.53	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		5,537.39000	5.53739	5,571,500	13.49	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,908.94000	1.90894	1,754,460	13.49	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		5,581.29000	5.58129	5,616,170	13.51	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,390.47000	2.39047	2,389,260	12.37	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		5,381.06000	5.38106	5,189,280	12.37	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,417.09000	2.41709	2,416,560	12.38	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		5,339.36000	5.33936	5,148,260	12.38	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,363.74000	2.36374	2,362,400	12.36	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		5,422.75000	5.42275	5,230,840	12.36	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											1,601,240.77	19	62,28
R2048	On	04/11/2021	Bond Future			10.86679	83.38913	10.89315	83.19829	12.98	8,922,636.91	107	168,32
R2048	On	03/02/2022	Bond Future			11.05106	84.32070	11.07839	84.12862	12.76	0.00	0	
R2048	On	05/05/2022	Bond Future			11.22851	80.90314	11.25684	80.70949	12.81	0.00	0	
R2048	On	04/08/2022	Bond Future			11.41449	81.83881	11.44395	81.64321	12.40	0.00	0	
Total R2048 Future											8,922,636.91	107	168,32
R2048	On	04/11/2021	Bond Future	12.84	Call		12,190.15000	12.19015	12,379,950	18.13	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		4.14000	0.00414	3,100	18.13	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		12,244.00000	12.24400	12,433,890	18.16	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		3.96000	0.00396	3,010	18.16	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		139.75000	0.13975	151,050	12.33	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		10,368.05000	10.36805	10,178,240	12.93	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		1.39000	0.00139	2,420	12.93	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Put		1,751.32000	1.75132	1,589,170	12.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		12,136.23000	12.13623	12,325,930	18.10	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		1,073.42000	1.07342	1,102,110	12.71	0.00	0	1,02
R2048	On	04/11/2021	Bond Future	10.20	Put		5,371.11000	5.37111	5,190,250	12.34	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		80.90000	0.08090	90,880	12.34	0.00	0	1,02
R2048	On	04/11/2021	Bond Future	12.83	Put		4.33000	0.00433	3,190	18.10	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		4,630.51000	4.63051	4,450,970	12.33	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Put		8,486.57000	8.48657	8,288,720	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
R2048	On	03/02/2022	Bond Future	10.70	Call		1,417.03000	1.41703	1,425,330	12.38	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	11.47	Put		1,628.02000	1.62802	1,461,740	13.59	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		10,049.43000	10.04943	9,876,730	11.63	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		125.30000	0.12530	144,680	11.63	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Put		5,196.26000	5.19626	4,995,080	12.09	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		952.68000	0.95268	943,580	12.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		1,608.34000	1.60834	1,442,590	13.61	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,386.98000	4.38698	4,413,830	13.63	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,588.91000	1.58891	1,423,680	13.63	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,294.14000	4.29414	4,319,940	13.59	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		250.78000	0.25078	245,010	11.46	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.70	Put		4,149.87000	4.14987	3,966,090	12.38	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,340.49000	4.34049	4,366,820	13.61	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		5,456.92000	5.45692	5,485,910	13.63	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,962.43000	1.96243	1,797,770	13.63	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		5,501.80000	5.50180	5,531,620	13.66	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,944.40000	1.94440	1,780,570	13.66	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		5,546.56000	5.54656	5,577,420	13.68	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,926.33000	1.92633	1,763,540	13.68	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		5,453.29000	5.45329	5,248,360	11.95	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,356.45000	2.35645	2,346,900	11.93	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,540.21000	5.54021	5,335,060	11.93	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,384.01000	2.38401	2,374,570	11.94	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,496.76000	5.49676	5,291,720	11.94	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,411.45000	2.41145	2,402,120	11.95	0.00	0	
Total R2048 Option											0.00	0	4,70
Total For R2048											8,922,636.91	107	173,02
R209	On	04/11/2021	Bond Future			10.53255	69.29579	10.55892	69.14787	12.40	8,107,607.43	117	34,32
R209	On	03/02/2022	Bond Future			10.71808	70.06994	10.74531	69.92102	12.24	0.00	0	
R209	On	05/05/2022	Bond Future			10.90338	67.75732	10.93152	67.60724	12.21	0.00	0	
R209	On	04/08/2022	Bond Future			11.09476	68.54193	11.12391	68.39033	11.86	0.00	0	
Total R209 Future											8,107,607.43	117	34,32
R209	On	04/11/2021	Bond Future	12.18	Call		8,287.35000	8.28735	8,433,400	15.56	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		5.77000	0.00577	3,900	15.56	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,333.61000	8.33361	8,479,720	15.57	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		5.55000	0.00555	3,740	15.57	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,241.06000	8.24106	8,387,040	15.55	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call		7,447.63000	7.44763	7,592,090	15.30	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		11.70000	0.01170	8,240	15.30	0.00	0	9,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R209	On	04/11/2021	Bond Future	10.50	Call		960.26000	0.96026	988,800	12.40	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,291.39000	1.29139	1,172,010	12.40	0.00	0	18
R209	On	04/11/2021	Bond Future	9.50	Put		6,319.74000	6.31974	6,171,970	11.18	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		6.20000	0.00620	6,350	11.18	0.00	0	6,00
R209	On	04/11/2021	Bond Future	10.00	Call		150.50000	0.15050	143,680	11.55	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,385.13000	3.38513	3,230,390	11.55	0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call		432.13000	0.43213	440,650	12.04	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put		2,193.81000	2.19381	2,054,410	12.04	0.00	0	9,20
R209	On	04/11/2021	Bond Future	12.17	Put		6.01000	0.00601	4,070	15.55	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		2,962.92000	2.96292	3,001,640	12.61	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		1,433.46000	1.43346	1,323,260	12.61	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		2,997.95000	2.99795	3,036,930	12.63	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,415.66000	1.41566	1,305,720	12.63	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		2,928.21000	2.92821	2,966,510	12.60	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,451.63000	1.45163	1,341,010	12.60	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,571.87000	1.57187	1,466,300	12.75	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,188.55000	4.18855	4,233,060	12.76	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,556.81000	1.55681	1,451,240	12.76	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,223.70000	4.22370	4,268,240	12.78	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,541.69000	1.54169	1,436,150	12.78	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		4,153.29000	4.15329	4,197,800	12.75	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,743.35000	1.74335	1,749,170	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,709.84000	4.70984	4,564,060	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,763.36000	1.76336	1,769,960	11.49	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,674.65000	4.67465	4,529,650	11.49	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,783.75000	1.78375	1,790,900	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,639.91000	4.63991	4,495,460	11.50	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											8,107,607.43	117	61,82
R210	On	04/11/2021	Bond Future			211.36497	211.36497	211.35869	211.35869		0.00	0	1,48
R210	On	03/02/2022	Bond Future			213.77847	213.77847	213.77414	213.77414		0.00	0	
R210	On	05/05/2022	Bond Future			213.50045	213.50045	213.49835	213.49835		0.00	0	
R210	On	04/08/2022	Bond Future			216.14916	216.14916	216.14795	216.14795		0.00	0	
Total R210 Future											0.00	0	1,48
Total For R210											0.00	0	1,48
R212	On	04/11/2021	Bond Future			175.29388	175.29388	175.03856	175.03856		0.00	0	4,60
Total R212 Future											0.00	0	4,60
Total For R212											0.00	0	4,60
R213	On	04/11/2021	Bond Future			9.69618	85.04729	9.73350	84.84662	9.84	0.00	0	10,40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022			9.90495	85.99739	9.94375	85.79529		9.56	0.00	0	
R213	On	05/05/2022			10.10832	83.48243	10.14864	83.27874		9.47	0.00	0	
R213	On	04/08/2022			10.32433	84.45253	10.36640	84.24665		9.15	0.00	0	
Total R213 Future											0.00	0	10,44
R213	On	04/11/2021	11.10	Call			6,948.05000	6.94805	7,145,730	11.63	0.00	0	
R213	On	04/11/2021	11.10	Put			11.05000	0.01105	8,060	11.63	0.00	0	
R213	On	04/11/2021	11.11	Call			6,995.54000	6.99554	7,193,330	11.64	0.00	0	
R213	On	04/11/2021	11.11	Put			10.59000	0.01059	7,710	11.64	0.00	0	
R213	On	04/11/2021	11.09	Call			6,900.56000	6.90056	7,098,120	11.62	0.00	0	
R213	On	04/11/2021	11.09	Put			11.54000	0.01154	8,430	11.62	0.00	0	
R213	On	03/02/2022	10.15	Put			1,478.66000	1.47866	1,378,870	9.69	0.00	0	20
R213	On	03/02/2022	9.58	Call			1,080.12000	1.08012	1,136,320	9.16	0.00	0	
R213	On	03/02/2022	9.58	Put			3,000.11000	3.00011	2,854,210	9.16	0.00	0	20
R213	On	03/02/2022	8.63	Put			7,305.08000	7.30508	7,127,660	8.57	0.00	0	
R213	On	03/02/2022	10.25	Put			1,295.76000	1.29576	1,197,490	9.78	0.00	0	10
R213	On	03/02/2022	9.76	Call			1,464.50000	1.46450	1,543,920	9.35	0.00	0	
R213	On	03/02/2022	9.76	Put			2,427.30000	2.42730	2,304,620	9.35	0.00	0	10
R213	On	03/02/2022	8.80	Put			6,388.53000	6.38853	6,215,730	8.53	0.00	0	
R213	On	03/02/2022	9.96	Put			1,889.51000	1.88951	1,784,240	9.53	0.00	0	
R213	On	03/02/2022	10.15	Call			2,542.40000	2.54240	2,644,710	9.69	0.00	0	
R213	On	03/02/2022	10.60	Put			813.43000	0.81343	734,820	10.24	0.00	0	40
R213	On	03/02/2022	10.00	Call			2,085.62000	2.08562	2,185,910	9.56	0.00	0	
R213	On	03/02/2022	10.00	Put			1,793.74000	1.79374	1,691,930	9.56	0.00	0	40
R213	On	03/02/2022	9.22	Put			4,386.32000	4.38632	4,207,000	8.73	0.00	0	
R213	On	03/02/2022	8.63	Call			93.66000	0.09366	118,340	8.57	0.00	0	20
R213	On	03/02/2022	10.25	Call			2,868.89000	2.86889	2,972,720	9.78	0.00	0	
R213	On	03/02/2022	10.67	Put			739.62000	0.73962	666,670	10.34	0.00	0	20
R213	On	03/02/2022	10.17	Call			2,606.40000	2.60640	2,709,040	9.71	0.00	0	
R213	On	03/02/2022	10.17	Put			1,440.45000	1.44045	1,340,990	9.71	0.00	0	20
R213	On	03/02/2022	9.15	Put			4,692.61000	4.69261	4,509,250	8.65	0.00	0	
R213	On	03/02/2022	8.80	Call			154.46000	0.15446	183,760	8.53	0.00	0	10
R213	On	03/02/2022	10.60	Call			4,137.36000	4.13736	4,260,850	10.24	0.00	0	
R213	On	03/02/2022	9.98	Call			2,029.50000	2.02950	2,127,860	9.54	0.00	0	
R213	On	03/02/2022	9.98	Put			1,841.25000	1.84125	1,737,510	9.54	0.00	0	
R213	On	03/02/2022	9.96	Call			1,973.97000	1.97397	2,070,800	9.53	0.00	0	
R213	On	03/02/2022	9.15	Call			428.38000	0.42838	447,120	8.65	0.00	0	20
R213	On	03/02/2022	9.22	Call			509.34000	0.50934	532,120	8.73	0.00	0	40
R213	On	03/02/2022	10.67	Call			4,407.81000	4.40781	4,536,960	10.34	0.00	0	
R213	On	03/02/2022	9.97	Call			2,001.64000	2.00164	2,099,340	9.53	0.00	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
R213	On	03/02/2022	Bond Future	9.97	Put		1,865.26000	1.86526	1,760,860	9.53	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,473.77000	1.47377	1,386,370	9.81	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		3,938.56000	3.93856	4,054,990	9.82	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,459.26000	1.45926	1,372,000	9.82	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		3,870.93000	3.87093	3,986,840	9.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,488.66000	1.48866	1,400,880	9.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		3,904.58000	3.90458	4,020,870	9.81	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,792.48000	1.79248	1,849,600	8.92	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,163.51000	4.16351	4,014,750	8.92	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,812.23000	1.81223	1,870,180	8.93	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		4,132.58000	4.13258	3,984,650	8.93	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,772.86000	1.77286	1,829,150	8.91	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,194.60000	4.19460	4,045,010	8.91	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	13,30
R214	On	04/11/2021	Bond Future			10.91780	65.96926	10.94420	65.81890	13.22	0.00	0	17,65
R214	On	03/02/2022	Bond Future			11.10435	66.70627	11.13166	66.55486	13.03	0.00	0	
R214	On	05/05/2022	Bond Future			11.28409	64.21559	11.31233	64.06292	13.05	0.00	0	
R214	On	04/08/2022	Bond Future			11.47215	64.95801	11.50143	64.80382	12.66	0.00	0	
Total R214 Future											0.00	0	17,65
R214	On	04/11/2021	Bond Future	12.47	Call		7,838.52000	7.83852	7,985,530	16.77	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		11.02000	0.01102	7,670	16.77	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,884.30000	7.88430	8,031,410	16.79	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		10.64000	0.01064	7,390	16.79	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		7,792.68000	7.79268	7,939,580	16.75	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		11.41000	0.01141	7,950	16.75	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		2,885.28000	2.88528	2,922,570	13.23	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,480.65000	1.48065	1,366,530	13.23	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		2,919.83000	2.91983	2,956,980	13.24	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,461.82000	1.46182	1,347,560	13.24	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		2,954.53000	2.95453	2,991,550	13.25	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,443.21000	1.44321	1,328,820	13.25	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,751.79000	1.75179	1,626,140	13.77	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		3,975.82000	3.97582	4,002,720	13.74	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,784.47000	1.78447	1,658,700	13.74	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,010.37000	4.01037	4,037,330	13.75	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,768.05000	1.76805	1,642,340	13.75	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,045.01000	4.04501	4,072,030	13.77	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,833.32000	1.83332	1,830,580	12.18	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/08/2022	Bond Future	10.99	Put		4,615.80000	4.61580	4,458,870	12.18	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		1,791.25000	1.79125	1,787,680	12.16	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,686.49000	4.68649	4,528,730	12.16	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,812.22000	1.81222	1,808,950	12.17	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,651.04000	4.65104	4,493,580	12.17	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,65
Total for Bond											351,050,963.68	3,630	1,092,28
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2025 Future											0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
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	

Contract 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 R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										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	

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/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 04/11/2021 GOVI			791.61800	791.61800	790.16400	790.16400				7,916,180.00	1	95
GOVI On 03/02/2022 GOVI			800.46200	800.46200	798.99400	798.99400				0.00	0	
GOVI On 05/05/2022 GOVI			809.92200	809.92200	808.43900	808.43900				0.00	0	
GOVI On 04/08/2022 GOVI			819.67300	819.67300	818.17300	818.17300				0.00	0	
Total GOVI Future										7,916,180.00	1	95
GOVI On 04/11/2021 GOVI	728.41	Call			617,540.00000	61.75400	632,080,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Call			617,440.00000	61.74400	631,980,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			617,640.00000	61.76400	632,180,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			62,540.00000	6.25400	77,220,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			62,440.00000	6.24400	77,120,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			62,340.00000	6.23400	77,020,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			201,890.00000	20.18900	216,720,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Call			202,090.00000	20.20900	216,920,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Call			201,990.00000	20.19900	216,820,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			10,970.00000	1.09700	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	3,930,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			11,070.00000	1.10700	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	4,130,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			10,870.00000	1.08700	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	04/08/2022	GOVI	819.27	Call			0.00000	0.00000	4,030,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												7,916,180.00	1	95
Total for GOVI												7,916,180.00	1	95
AL37	On	04/11/2021	Index Future			802.13300	802.13300	800.69200	800.69200			0.00	0	
AL37	On	03/02/2022	Index Future			811.09400	811.09400	809.64000	809.64000			0.00	0	
AL37	On	05/05/2022	Index Future			820.68000	820.68000	819.21000	819.21000			0.00	0	
AL37	On	04/08/2022	Index Future			830.56100	830.56100	829.07400	829.07400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/11/2021	Index Future			908.20800	908.20800	906.31000	906.31000			0.00	0	
AL7T	On	03/02/2022	Index Future			918.35400	918.35400	916.43800	916.43800			0.00	0	
AL7T	On	05/05/2022	Index Future			929.20800	929.20800	927.27100	927.27100			0.00	0	
AL7T	On	04/08/2022	Index Future			940.39500	940.39500	938.43700	938.43700			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/11/2021	Index Future			801.56500	801.56500	800.11100	800.11100			0.00	0	1
ALBI	On	03/02/2022	Index Future			810.52000	810.52000	809.05200	809.05200			0.00	0	
ALBI	On	05/05/2022	Index Future			820.09900	820.09900	818.61500	818.61500			0.00	0	
ALBI	On	04/08/2022	Index Future			829.97200	829.97200	828.47200	828.47200			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	04/11/2021	Index Future			295.45800	295.45800	295.30300	295.30300			0.00	0	50
IGOV	On	03/02/2022	Index Future			298.83200	298.83200	298.67600	298.67600			0.00	0	
IGOV	On	05/05/2022	Index Future			302.43600	302.43600	302.27900	302.27900			0.00	0	
IGOV	On	04/08/2022	Index Future			306.14800	306.14800	305.99000	305.99000			0.00	0	
Total IGOV Future												0.00	0	50
Total For IGOV												0.00	0	50
Total for Index												0.00	0	62
JIBAR f	On	20/10/2021	Jibar Future			3.69500	96.30500	3.70500	96.29500			0.00	0	
JIBAR f	On	17/11/2021	Jibar Future			3.73000	96.27000	3.74000	96.26000			0.00	0	50,00
JIBAR f	On	15/12/2021	Jibar Future			3.88500	96.11500	3.88500	96.11500			0.00	0	
JIBAR f	On	19/01/2022	Jibar Future			3.93000	96.07000	3.93000	96.07000			0.00	0	
JIBAR f	On	16/02/2022	Jibar Future			4.15000	95.85000	4.15000	95.85000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.19500	95.80500	4.20500	95.79500			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.72000	95.28000	4.72000	95.28000			0.00	0	47
JIBAR f	On	21/09/2022	Jibar Future			4.88500	95.11500	4.91000	95.09000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			5.46000	94.54000	5.47000	94.53000			0.00	0	6

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 15/03/2023 Jibar Future			5.60000	94.40000	5.62500	94.37500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.09500	93.90500	6.07500	93.92500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.26500	93.73500	6.27500	93.72500				0.00	0	
Total Jibar Future										0.00	0	50,54
Total For JIBAR FUTURE										0.00	0	50,54
Total for Jibar										0.00	0	50,54
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										358,967,143.68	3,631	1,144,45
ABCPI3 On 07/12/2023 Spot Bond			2.16500	318.85476	2.16500	318.46602				0.00	0	10,000,00
Total ABCPI3 SPOT										0.00	0	10,000,00
Total For ABCPI3										0.00	0	10,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.26311				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.90726				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.50278	9.65000	102.42364				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.49245				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.22176				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.94505				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.60912				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.33007				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.09455				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.28277				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.73688				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.89464				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.31949				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.08265				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.15065				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.09241				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.66570				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.36496				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.93107				0.00	0	
Total ABFN33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.85500				0.00	160,000,000	80,000,00
Total ABFN34 SPOT										0.00	160,000,000	80,000,00
Total For ABFN34										0.00	160,000,000	80,000,00
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.45319				0.00	0	600,000,00
Total ABFN35 SPOT										0.00	0	600,000,00
Total For ABFN35										0.00	0	600,000,00
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.60537				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.12229				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.93946				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.36163				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.74865				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.54749				0.00	0	590,000,00
Total ABFN41 SPOT										0.00	0	590,000,00
Total For ABFN41										0.00	0	590,000,00
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.80562				0.00	0	300,000,00
Total ABFN42 SPOT										0.00	0	300,000,00
Total For ABFN42										0.00	0	300,000,00
ABFN4 On 14/10/2022 Spot Bond					0.00000	101.05050				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.08070				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.10231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.05865				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN46 On 24/08/2023 Spot Bond					0.00000	100.47749				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN47 On 24/08/2025 Spot Bond					0.00000	100.50067				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	100.16224				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN49 On 30/03/2026 Spot Bond					0.00000	99.97392				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN50 On 30/03/2028 Spot Bond					0.00000	100.06436				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	99.82684				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.55359				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.22018				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.30150				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.81912				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABKI03 On 13/10/2021 Spot Bond			3.13000	3.13000	3.13000	153.01543				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	127.59813	100.00000	126.45074				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.08000	7.08000	7.08000	142.37210				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	24.49695	100.00000	24.30749				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.68000	2.68000	2.68000	152.40531				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.60000	3.60000	3.60000	201.01362				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.42500	4.42500	4.42500	227.95406				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.78000	6.78000	6.78000	101.94207				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.62500	7.62500	7.62500	115.09699				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.94000	106.56696	4.94000	106.52457				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.31000	108.57699	5.31000	108.53061				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.01000	116.00100	7.01000	115.93586				0.00	0	
Total ABS16 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 ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.89000	117.29867	7.89000	117.22469			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.75000	107.75916	5.75000	107.70854			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.04000	103.59662	8.04000	103.52896			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	10.93046	100.00000	10.85724			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.48500	323.29198	1.48500	322.91565			0.00	0	10,000,00
Total ABSI2 SPOT									0.00	0	10,000,00
Total For ABSI2									0.00	0	10,000,00
ABSI4 On 31/01/2022 Spot Bond			0.51500	174.26752	0.51500	174.07839			0.00	0	
Total ABSI4 SPOT									0.00	0	
Total For ABSI4									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.50000	10.50000	10.50000	103.44286			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.19445			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.18853			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.18228			0.00	0	
Total ACL145 SPOT									0.00	0	
Total For ACL145									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.88119			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.18821			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.18821				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.19329				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.19329				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	167.82749				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	170.16898				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.17871				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.28253				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.74390				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.79288				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.85107				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.74806				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL03 On 17/05/2025 Spot Bond					0.00000	100.50765				0.00	0	300,000,00
Total AGL03 SPOT										0.00	0	300,000,00
Total For AGL03										0.00	0	300,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	102.58522				0.00	180,000,000	90,000,00
Total AGT01 SPOT										0.00	180,000,000	90,000,00
Total For AGT01										0.00	180,000,000	90,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.47585				0.00	20,000,000	10,000,00
Total AGT02 SPOT										0.00	20,000,000	10,000,00
Total For AGT02										0.00	20,000,000	10,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.21138				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.27472				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.06337				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.10367				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.92500	106.30553	7.92500	99.99457				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.16431				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.36636				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.61879				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.92180				0.00	0	
Total AHF2O1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF2O1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.58828				0.00	24,000,000	6,000,00
Total AHF5A2 SPOT										0.00	24,000,000	6,000,00
Total For AHF5A2										0.00	24,000,000	6,000,00
AHF5A: On 21/08/2023 Spot Bond			6.47000	107.08108	6.47000	107.02552				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.55114				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.62010				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.66251				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.30125				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.77809				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.11284				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.62002				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.66242				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.95853				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.74751				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.57761				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.64123				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.62533				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.68361				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.66348				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.04294				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.99020				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			7.52500	111.04708	7.52500	110.97987				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04: On 29/05/2024 Spot Bond			7.93000	106.30063	7.93000	106.23326				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05: On 29/05/2030 Spot Bond			11.65500	94.57699	11.65500	94.48970				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			5.57000	183.95456	5.57000	183.67996				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF04 On 21/10/2021 Spot Bond					0.00000	101.21075				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.71546				0.00	0	100,000,00
Total APF06 SPOT										0.00	0	100,000,00
Total For APF06										0.00	0	100,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.22692				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.25811				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.38169				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.09058				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.69673				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.99950				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.77500	243.33653	4.77500	242.98872				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.79000	220.45337	4.79000	220.13803				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.49000	173.71623	1.49000	173.51390				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.53500	173.69089	1.53500	173.48794				0.00	0	
Total ASN149 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 ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.47000	191.26639	4.47000	190.99731				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.20879				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.01527				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.04000	108.15351	5.04000	107.99689				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.16356				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.16600				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.17838				0.00	0	3,300,00
Total ASN204 SPOT										0.00	0	3,300,00
Total For ASN204										0.00	0	3,300,00
ASN20: On 24/08/2025 Spot Bond					0.00000	100.85096				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.46400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.20821				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.16035				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.72310				0.00	116,000,000	29,000,00
Total ASN278 SPOT										0.00	116,000,000	29,000,00
Total For ASN278										0.00	116,000,000	29,000,00
ASN27 On 20/08/2048 Spot Bond					0.00000	100.68005				0.00	116,000,000	29,000,00
Total ASN279 SPOT										0.00	116,000,000	29,000,00
Total For ASN279										0.00	116,000,000	29,000,00
ASN28 On 21/08/2023 Spot Bond					0.00000	100.61798				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.29891				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.06198				0.00	88,000,000	22,000,00
Total ASN291 SPOT										0.00	88,000,000	22,000,00
Total For ASN291										0.00	88,000,000	22,000,00
ASN30 On 20/12/2023 Spot Bond					0.00000	100.17693				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.42714				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.08000	4.08000	4.08000	106.62257				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.94500	4.94500	4.94500	97.42766				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32: On 20/06/2024 Spot Bond					0.00000	100.16761				0.00	0	50,000,00
Total ASN327 SPOT										0.00	0	50,000,00
Total For ASN327										0.00	0	50,000,00
ASN32: On 20/06/2024 Spot Bond					0.00000	100.19116				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.83664				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.42978				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.15000	106.65527	5.15000	106.49988				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.17986				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.16350				0.00	0	50,000,00
Total ASN346 SPOT										0.00	0	50,000,00
Total For ASN346										0.00	0	50,000,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.16457				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.17243				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.17243				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.50750				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.20660				0.00	0	
Total ASN369 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 ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.16912				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.17536				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	101.00060				0.00	120,000,000	60,000,000
Total ASN381 SPOT										0.00	120,000,000	60,000,000
Total For ASN381										0.00	120,000,000	60,000,000
ASN38: On 15/03/2022 Spot Bond					0.00000	100.25140				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.25140				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.73893				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.17061				0.00	0	50,000,000
Total ASN388 SPOT										0.00	0	50,000,000
Total For ASN388										0.00	0	50,000,000
ASN39: On 20/11/2022 Spot Bond					0.00000	100.60919				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.21635				0.00	424,000,000	131,000,000
Total ASN399 SPOT										0.00	424,000,000	131,000,000
Total For ASN399										0.00	424,000,000	131,000,000
ASN40: On 20/12/2024 Spot Bond					0.00000	100.16942				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.19912				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.38020				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2021 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	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.73560				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.12988				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.13390				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.19455				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN450 On 20/03/2023 Spot Bond					0.00000	100.89814				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN450 On 21/12/2026 Spot Bond					0.00000	103.89621				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.08500				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.09553				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN460 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.50984				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN470 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.91343				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 31/07/2023 Spot Bond					0.00000	100.87394				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.02668				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.15861				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.36714				0.00	0	50,000,00
Total ASN480 SPOT										0.00	0	50,000,00
Total For ASN480										0.00	0	50,000,00
ASN48: On 25/08/2025 Spot Bond					0.00000	114.61417				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	100.89088				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.15807				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.23468				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.23468				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.15405				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.32000	101.25888	9.32000	101.18330				0.00	0	
Total ASN508 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 ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.50000	101.00048	8.50000	100.93159				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.05000	99.55766	9.05000	99.48546				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.05000	99.55766	9.05000	99.48546				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	101.58426	9.10000	101.51059				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.91792	11.05000	101.82860				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.90938	11.00000	101.82046				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.82401	10.50000	101.73910				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.82401	10.50000	101.73910				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	99.95178				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.93134				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.92833				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.84110	10.60000	101.75538				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.21923	10.47000	101.73422				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.83256	10.55000	101.74724				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.90906				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.11024				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.40262				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.25348				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.16353				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.19138				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.82572				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.76499				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.33637				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 18/03/2024 Spot Bond					0.00000	100.53876				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	101.55722	9.22000	101.48256				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	99.86542				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.21473				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.98101				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.09437				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.62405				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.91580				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.13567				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	100.01893				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	101.01917				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.16605				0.00	0	
Total ASN614 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 ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.63602				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.04563				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.15714				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.50380				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.63434				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.95475				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.19621				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.21550				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.46168				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64: On 01/10/2021 Spot Bond					0.00000	95.51042				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.13797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.32423				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	99.90129				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 20/10/2021 Spot Bond					0.00000	100.91492				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN649 On 22/10/2021 Spot Bond					0.00000	101.18575				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN650 On 27/10/2021 Spot Bond					0.00000	100.84463				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN652 On 29/10/2021 Spot Bond					0.00000	101.85508				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN656 On 31/03/2032 Spot Bond					0.00000	100.01750				0.00	0	1,830,000,00
Total ASN658 SPOT										0.00	0	1,830,000,00
Total For ASN658										0.00	0	1,830,000,00
ASN658 On 12/11/2021 Spot Bond					0.00000	100.62527				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN659 On 11/02/2022 Spot Bond					0.00000	100.62898				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN660 On 15/11/2021 Spot Bond					0.00000	100.61821				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN662 On 15/11/2021 Spot Bond					0.00000	100.63356				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN664 On 15/11/2021 Spot Bond					0.00000	100.62358				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN665 On 27/02/2023 Spot Bond					0.00000	100.57315				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN666 On 19/11/2021 Spot Bond					0.00000	100.55664				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN667 On 19/08/2025 Spot Bond					0.00000	100.76108				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN668 On 18/11/2021 Spot Bond					0.00000	100.56959				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN669 On 02/04/2026 Spot Bond					0.00000	99.95347				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN670 On 23/11/2021 Spot Bond					0.00000	100.49615				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN679 On 29/06/2026 Spot Bond					0.00000	100.03068				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN680 On 26/11/2021 Spot Bond					0.00000	100.47053				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	100.20633				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN682 On 20/06/2026 Spot Bond					0.00000	100.21520				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN683 On 31/08/2026 Spot Bond					0.00000	102.51914				0.00	0	
Total ASN683 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 ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.42420				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.01836				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.43497				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.43896				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.37502				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.42078				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.79429				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.26922				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.13736				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 05/01/2022 Spot Bond					0.00000	100.05392				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.19121				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.16509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond					0.00000	100.05579				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000,000.00		1,000,000,000	1,000,000,000	
Total ASN716 SPOT								10,000,000,000,000.00		1,000,000,000	1,000,000,000	
Total For ASN716								10,000,000,000,000.00		1,000,000,000	1,000,000,000	
ASN716 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		690,000,000,000,000.00		6,900,000,000	6,900,000,000	
Total ASN717 SPOT								10,000,000,000,000.00		6,900,000,000	6,900,000,000	
Total For ASN717								10,000,000,000,000.00		6,900,000,000	6,900,000,000	
ASN717 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		480,000,000,000,000.00		4,800,000,000	4,800,000,000	
Total ASN718 SPOT								10,000,000,000,000.00		4,800,000,000	4,800,000,000	
Total For ASN718								10,000,000,000,000.00		4,800,000,000	4,800,000,000	
BAW21 On 24/03/2022 Spot Bond			3.79400	102.81992	3.79400	102.78842		0.00		0	0	
Total BAW21 SPOT								0.00		0	0	
Total For BAW21								0.00		0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.27839	9.30000	100.20499		0.00		0	0	
Total BAW21/R208 SPOT								0.00		0	0	
Total For BAW21/R208								0.00		0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.52372		0.00		5,000,000,000	3,000,000,000	
Total BAW22 SPOT								0.00		5,000,000,000	3,000,000,000	
Total For BAW22								0.00		5,000,000,000	3,000,000,000	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.63257		0.00		0	0	
Total BAW28 SPOT								0.00		0	0	
Total For BAW28								0.00		0	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.59871		0.00		0	0	
Total BAW29 SPOT								0.00		0	0	
Total For BAW29								0.00		0	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.41676		0.00		0	0	
Total BAW30 SPOT								0.00		0	0	
Total For BAW30								0.00		0	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.01266		0.00		0	0	
Total BAW31 SPOT								0.00		0	0	
Total For BAW31								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
BAW33 On 13/10/2023 Spot Bond			6.65000	98.91865	6.65000	101.93403				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.95210				0.00	0	100,000,00
Total BAW34 SPOT										0.00	0	100,000,00
Total For BAW34										0.00	0	100,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.67888				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.30104				0.00	0	200,000,00
Total BAW36 SPOT										0.00	0	200,000,00
Total For BAW36										0.00	0	200,000,00
BAYA5 On 31/03/2022 Spot Bond					0.00000	100.98977				0.00	0	
Total BAYA5 SPOT										0.00	0	
Total For BAYA5										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	100.02127				0.00	0	
Total BAYA6 SPOT										0.00	0	
Total For BAYA6										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.67000	8.67000	8.67000	103.50531				0.00	0	
Total BAYA6 SPOT										0.00	0	
Total For BAYA6										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			11.11000	11.11000	11.11000	103.74125				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 31/03/2022 Spot Bond					0.00000	100.02673				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	97.95563				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	100.02780				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	100.02802				0.00	0	
Total BAYA7 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 BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.03034				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.23013				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.02199				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.03891				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.02273				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.02140				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.02203				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.02048				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.02186				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.02132				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.02215				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.02151				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.23076				0.00	0	300,000,00
Total BAYA89 SPOT										0.00	0	300,000,00
Total For BAYA89										0.00	0	300,000,00
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.02157				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.02070				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			910,000,000,000,000.00	9,100,000,000	7,500,000,00	
Total BAYA92 SPOT									10,000,000,000,000.00	9,100,000,000	7,500,000,00	
Total For BAYA92									10,000,000,000,000.00	9,100,000,000	7,500,000,00	
BAYA92 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			960,000,000,000,000.00	9,600,000,000	8,000,000,00	
Total BAYA93 SPOT									10,000,000,000,000.00	9,600,000,000	8,000,000,00	
Total For BAYA93									10,000,000,000,000.00	9,600,000,000	8,000,000,00	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.02519			0.00	0		
Total BAYB13 SPOT									0.00	0		
Total For BAYB13									0.00	0		
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.02519			0.00	500,000,000	500,000,00	
Total BAYB15 SPOT									0.00	500,000,000	500,000,00	
Total For BAYB15									0.00	500,000,000	500,000,00	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.02616			0.00	0		
Total BAYB16 SPOT									0.00	0		
Total For BAYB16									0.00	0		
BAYB16 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		
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.02596			0.00	0		
Total BAYB18 SPOT									0.00	0		
Total For BAYB18									0.00	0		
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.26058			0.00	0		
Total BAYB19 SPOT									0.00	0		
Total For BAYB19									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BAYB2(On 30/06/2023 Spot Bond					0.00000	100.02745			0.00	0	
Total BAYB20 SPOT									0.00	0	
Total For BAYB20									0.00	0	
BAYB2(On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000
Total BAYB21 SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000
Total For BAYB21								10,000,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000
BD0302(On 18/04/2028 Spot Bond			8.05500	8.05500	8.05500	104.00180		0.00	0		
Total BD0302 SPOT								0.00	0		
Total For BD0302								0.00	0		
BDX21(On 05/08/2033 Spot Bond					0.00000	101.02572		0.00	0		
Total BDX211 SPOT								0.00	0		
Total For BDX211								0.00	0		
BDX31(On 05/03/2023 Spot Bond					0.00000	101.00697		0.00	0		
Total BDX31 SPOT								0.00	0		
Total For BDX31								0.00	0		
BDX33(On 08/03/2023 Spot Bond					0.00000	100.37794		0.00	0		
Total BDX33 SPOT								0.00	0		
Total For BDX33								0.00	0		
BDX34(On 14/08/2024 Spot Bond					0.00000	100.80658		0.00	0		
Total BDX34 SPOT								0.00	0		
Total For BDX34								0.00	0		
BDX35(On 16/06/2026 Spot Bond					0.00000	100.28789		0.00	0		
Total BDX35 SPOT								0.00	0		
Total For BDX35								0.00	0		
BDX36(On 01/02/2030 Spot Bond					0.00000	96.95652		0.00	0		
Total BDX36 SPOT								0.00	0		
Total For BDX36								0.00	0		
BDX37(On 16/09/2033 Spot Bond					0.00000	77.28481		0.00	0		
Total BDX37 SPOT								0.00	0		
Total For BDX37								0.00	0		
BGL07(On 03/09/2022 Spot Bond			7.46000	104.77328	7.46000	104.70970		0.00	0		
Total BGL07 SPOT								0.00	0		
Total For BGL07								0.00	0		
BGL08(On 03/09/2022 Spot Bond					0.00000	100.56573		0.00	0		
Total BGL08 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 BGL08										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.52478				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.30695				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.77413				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.74924				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.49207				0.00	0	350,000,00
Total BGL18 SPOT										0.00	0	350,000,00
Total For BGL18										0.00	0	350,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.48960				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.43445				0.00	4,716,370,200	2,358,185,10
Total BGT01 SPOT										0.00	4,716,370,200	2,358,185,10
Total For BGT01										0.00	4,716,370,200	2,358,185,10
BID08 On 30/06/2022 Spot Bond					0.00000	100.47939				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.70286				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.17116				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.21000	110.31205	6.21000	110.25707				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.33767				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.46478				0.00	1,000,000,000	1,500,000,000
Total BID13 SPOT										0.00	1,000,000,000	1,500,000,000
Total For BID13										0.00	1,000,000,000	1,500,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	100.84003				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.95961				0.00	0	10,000,000
Total BID15 SPOT										0.00	0	10,000,000
Total For BID15										0.00	0	10,000,000
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.12230				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.42566				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.52200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.33800				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.27100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.49300				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.39190				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.53629				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.05012				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	99.67910				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.60086				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.32997				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.76531				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			408,000,000,000,000.00	4,080,000,000	2,040,000,000	
Total BPPF22 SPOT									18,000,000,000,000.00	4,080,000,000	2,040,000,000	
Total For BPPF22									18,000,000,000,000.00	4,080,000,000	2,040,000,000	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.19025				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.90042				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	101.09197				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.26600				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.79903				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.83603				0.00	0	
Total BPPF29 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 BPPF29									0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.86820			0.00	0	
Total BPPF30 SPOT									0.00	0	
Total For BPPF30									0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.50430			0.00	0	
Total BPPF31 SPOT									0.00	0	
Total For BPPF31									0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.60579			0.00	0	200,000,00
Total BPPF32 SPOT									0.00	0	200,000,00
Total For BPPF32									0.00	0	200,000,00
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.86488			0.00	0	
Total BWZJ21 SPOT									0.00	0	
Total For BWZJ21									0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BWZJ23 SPOT									0.00	0	
Total For BWZJ23									0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.02910			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.49895			0.00	0	50,000,00
Total CBL29 SPOT									0.00	0	50,000,00
Total For CBL29									0.00	0	50,000,00
CCT01 On 23/06/2023 Spot Bond			7.55000	111.46010	7.55000	111.39242			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.78000	112.73641	7.78000	112.66590			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.48500	108.42818	8.48500	108.35354			0.00	0	460,000,00
Total CCT03 SPOT									0.00	0	460,000,00
Total For CCT03									0.00	0	460,000,00
CCT04 On 17/07/2027 Spot Bond			9.82000	103.67069	9.82000	102.89079			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.33421			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.09827				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.67708				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.72452				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.53176				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.62697				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.77448	4.77000	110.49400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.57000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.80480				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.24000	107.74303	7.24000	107.67955				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	109.77884	8.70700	120.50700				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN366 On 06/08/2023 Spot Bond					0.00000	101.19121				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.13779				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.99561				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.49209	10.98000	99.40399				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	115.89700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	115.15316	6.50000	118.23100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	106.39100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.17691				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.75441				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.74815				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			1.46000	173.73316	1.46000	173.53122				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.38000	140.14333	5.38000	139.93660				0.00	0	
Total CLN453 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 CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.82000	138.22907	5.82000	138.02035				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	102.62900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.74416				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.59441				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.61783				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.67000	102.03953	6.67000	101.98521				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.47757				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.07863				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.23359				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.80819				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 29/11/2021 Spot Bond			100.00000	90.76448	100.00000	90.12229				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 02/12/2021 Spot Bond					0.00000	100.59421				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.16500	103.79564	6.16500	103.74360				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 28/07/2022 Spot Bond			6.47000	103.76915	6.47000	103.71530				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.23322				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.20642				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.54707				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.87000	109.15322	6.87000	109.09214				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.32803				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	99.84374				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	99.83420				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.27223				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN505 On 24/10/2022 Spot Bond					0.00000	101.60447				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.38344				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.20820				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.09431				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.51147	9.96000	100.43053				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	104.27892	10.01000	104.19547				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.64352				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.48996	9.60000	97.80319				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.28773				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.54181				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	100.62312	9.20000	100.54813				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.79702				0.00	0	
Total CLN525 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 CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.44493				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.87689				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.86386				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.64255				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.28773				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.19185				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.22513				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.28000	105.51811	9.28000	105.44010				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.15446				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	101.04612				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.39699				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	142.16600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.51631				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	102.41784				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.75000	106.13685	8.75000	106.06277				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.80000	103.87909	8.80000	103.80498				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.89000	108.27511	8.89000	108.19837				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	309.71585				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.77434				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.78448				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.61928				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	

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 17/01/2024 Spot Bond					0.00000	101.54854				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	122.57600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.83449				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	103.86530	10.19000	103.79929				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.75000	108.76232	8.75000	108.68642				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.83655				0.00	2,000,000,000	1,000,000,000
Total CLN564 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CLN564										0.00	2,000,000,000	1,000,000,000
CLN565 On 21/02/2024 Spot Bond					0.00000	100.57227				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	104.00215				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.40674				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.78592				0.00	0	50,000,000
Total CLN568 SPOT										0.00	0	50,000,000
Total For CLN568										0.00	0	50,000,000
CLN571 On 12/11/2025 Spot Bond			8.98000	107.28586	8.98000	107.20906				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.82529				0.00	0	
Total CLN572 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 CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.79008				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.25784				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.20956				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.17439				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	99.95352				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.82244				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.48590				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.28469				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	101.06340				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.45850				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.48686				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.34034				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.24864				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.17554				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.12198				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.93358				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.80000	143.71363	3.80000	115.86576				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.60897				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.05928				0.00	240,000,000	120,000,000
Total CLN595 SPOT										0.00	240,000,000	120,000,000
Total For CLN595										0.00	240,000,000	120,000,000
CLN595 On 24/11/2024 Spot Bond					0.00000	100.60897				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	103.21455				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	99.95636				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.31070				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN60(On 18/06/2024 Spot Bond					0.00000	100.17554				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.17554				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.62400				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	101.33458				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.82403				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.74379				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	103.03971				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	101.21505				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.61464				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	103.98492	9.32000	103.90730				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.04269				0.00	0	
Total CLN610 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 CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.84181				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.38129				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.59351				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.47111				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.07060				0.00	120,000,000	60,000,000
Total CLN615 SPOT										0.00	120,000,000	60,000,000
Total For CLN615										0.00	120,000,000	60,000,000
CLN616 On 20/12/2029 Spot Bond					0.00000	100.07100				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.62261				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.66737				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.45848				0.00	280,000,000	140,000,000
Total CLN619 SPOT										0.00	280,000,000	140,000,000
Total For CLN619										0.00	280,000,000	140,000,000
CLN620 On 28/10/2024 Spot Bond					0.00000	100.95717				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.95370				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.98001				0.00	340,000,000	170,000,000

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 CLN622 SPOT										0.00	340,000,000	170,000,000
Total For CLN622										0.00	340,000,000	170,000,000
CLN622 On 20/12/2024 Spot Bond					0.00000	97.35400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.06441				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.48000	104.82957	6.48000	104.77509				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.78274				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.64614				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.12000	62.55627	12.12000	83.08000				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.68422				0.00	300,000,000	150,000,000
Total CLN629 SPOT										0.00	300,000,000	150,000,000
Total For CLN629										0.00	300,000,000	150,000,000
CLN629 On 19/08/2025 Spot Bond			9.45000	101.32617	9.45000	101.24993				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.77924				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.64379				0.00	200,000,000	100,000,000
Total CLN632 SPOT										0.00	200,000,000	100,000,000
Total For CLN632										0.00	200,000,000	100,000,000
CLN632 On 09/10/2034 Spot Bond					0.00000	101.69489				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN634 On 09/05/2022 Spot Bond					0.00000	100.80838				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.66624				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.58816				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.77574				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	100.83499				0.00	220,000,000	110,000,000
Total CLN638 SPOT										0.00	220,000,000	110,000,000
Total For CLN638										0.00	220,000,000	110,000,000
CLN639 On 12/08/2022 Spot Bond					0.00000	100.72336				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.84574				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN641 On 17/10/2023 Spot Bond					0.00000	101.06950				0.00	0	
Total CLN641 SPOT										0.00	0	
Total For CLN641										0.00	0	
CLN642 On 21/11/2024 Spot Bond					0.00000	100.59134				0.00	0	
Total CLN642 SPOT										0.00	0	
Total For CLN642										0.00	0	
CLN643 On 18/12/2024 Spot Bond					0.00000	100.17222				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 29/01/2022 Spot Bond					0.00000	101.00915				0.00	260,000,000	130,000,000
Total CLN644 SPOT										0.00	260,000,000	130,000,000
Total For CLN644										0.00	260,000,000	130,000,000
CLN645 On 18/12/2024 Spot Bond					0.00000	100.17252				0.00	0	
Total CLN645 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	100.77574				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.49872				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.77574				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.62375				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.77574				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	104.25100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.21403				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.73665				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.83001				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.22000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.85600				0.00	0	

Contract 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	114.76700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	137.06000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.82099				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.94714				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.92967				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.99267				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.75468				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.58074				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.85740				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.34238				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.25785	145.16840	4.25785	117.81099				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN674 On 31/01/2025 Spot Bond			4.25785	145.16840	4.25785	117.81175				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.87489				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.92151				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.16065				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.90022				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	100.89005				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.35197				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.15371				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.15804				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.07159				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.18763				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.18741				0.00	0	
Total CLN688 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 CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.16470				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.05722				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.16481				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.95766				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	84.82635				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	83.27433				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.54329				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.43918				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.70970				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	83.90825				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.53257				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.25851				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.40407				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.76430				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.94481				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.27794				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.16077				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	81.86455				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	82.11174				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.25361				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.68239				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.16185				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.16185				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN716 On 21/06/2025 Spot Bond					0.00000	100.16185				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.88708				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.25109				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.86804				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.19555				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.41361				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.91735				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.14864				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.14864				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.14864				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.15133				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.15133				0.00	0	
Total CLN728 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 CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.15133				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.46020				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.51809				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.16919				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.25597				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.89345				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.17598				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.19632				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.20517				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	106.23200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.77099				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.76406				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.01852				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.90844				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.13894				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.37636				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.60326				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.16476				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.10299				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	100.27550				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.23176				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	100.30692				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
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	100.29188				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.28320				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	101.88020				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	100.91211				0.00	0	
Total CLN763 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 CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.89656				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.45065				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.23176				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.14040				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.07162				0.00	200,000,000	200,000,000
Total CLN769 SPOT										0.00	200,000,000	200,000,000
Total For CLN769										0.00	200,000,000	200,000,000
CLN769 On 31/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000,000.00		3,000,000,000	3,000,000,000	3,000,000,000
Total CLN770 SPOT								10,000,000,000,000.00		3,000,000,000	3,000,000,000	3,000,000,000
Total For CLN770								10,000,000,000,000.00		3,000,000,000	3,000,000,000	3,000,000,000
CLN81 On 18/04/2028 Spot Bond			8.05500	104.06914	8.05500	104.00180				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.77000	110.82929	7.77000	110.76007				0.00	0	17,160,000,000
Total COJ05 SPOT										0.00	0	17,160,000,000
Total For COJ05										0.00	0	17,160,000,000
COJ08 On 22/06/2026 Spot Bond			10.03000	108.47268	10.03000	108.38570				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.76000	111.49236	6.76000	111.43162				0.00	0	55,560,000,000
Total COJG01 SPOT										0.00	0	55,560,000,000
Total For COJG01										0.00	0	55,560,000,000
COT01 On 03/04/2023 Spot Bond			7.30500	102.54134	7.30500	102.48094				0.00	0	

Contract 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			11.81000	92.86315	11.81000	92.77569				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.40000	98.65863	10.40000	98.57668				0.00	0	75,000,000,00
Total COT03 SPOT										0.00	0	75,000,000,00
Total For COT03										0.00	0	75,000,000,00
CPV01 On 30/06/2029 Spot Bond			9.67000	9.67000	9.67000	107.32839				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.66917				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.16524				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.34776				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.41302				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.57868				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.42830				0.00	0	200,000,00
Total DSY02 SPOT										0.00	0	200,000,00
Total For DSY02										0.00	0	200,000,00
DSY03 On 21/11/2024 Spot Bond			9.15000	9.15000	9.15000	107.26200				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.02731				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY05 On 21/08/2023 Spot Bond					0.00000	100.62540				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.74000	105.29634	6.74000	105.23944				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	39.86926	100.00000	39.60655				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	39.86926	100.00000	39.60655				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.25000	106.45278	7.25000	106.39100				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	101.21586	9.69000	101.13782				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.21586	9.69000	101.13782				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.83000	92.90585	11.83000	92.81884				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	101.26638	10.10000	101.18507				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.26638	10.10000	101.18507				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.48794				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.87943				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	100.12131				0.00	0	700,000,00
Total DVF22B SPOT										0.00	0	700,000,00
Total For DVF22B										0.00	0	700,000,00
DVF22C On 24/10/2022 Spot Bond					0.00000	101.10591				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF24 On 23/10/2024 Spot Bond					0.00000	98.76667				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.75406				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.62496				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.45857				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.39568				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.85736				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.82508				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	96.48550				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.87242				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.84374				0.00	2,600,000,000	1,300,000,000
Total DVFB30 SPOT										0.00	2,600,000,000	1,300,000,000
Total For DVFB30										0.00	2,600,000,000	1,300,000,000
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.69950				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.87500	102.22588	5.87500	102.17779				0.00	0	
Total ECN22 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 ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.78000	107.57426	6.78000	107.51483				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.03500	109.43320	5.03500	109.27403				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.04000	96.01867	5.04000	95.87962				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	136.05046	2.25000	135.88378				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.74000	148.81789	3.74000	148.61778				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.75300	134.91479	3.75300	134.73323				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.79500	130.59026	3.79500	130.41410				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.67500	113.32497	4.67500	113.16390				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.01000	98.14267	5.01000	98.00077				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	136.05046	2.25000	135.88378				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	167.50966				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	164.82853				0.00	33,254,584,000	16,627,292,00

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 ELN002 SPOT										0.00	33,254,584,000	16,627,292,00
Total For ELN002										0.00	33,254,584,000	16,627,292,00
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	127.47683				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	126.44867				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	124.54854				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	115.71705				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	116.98343				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 23/12/2021 Spot Bond					0.00000	98.88367				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN012 On 15/04/2024 Spot Bond					0.00000	112.02860				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	113.90923				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.48500	105.43058	9.48500	105.35096				0.00	0	18,100,000.00
Total EMM03 SPOT										0.00	0	18,100,000.00
Total For EMM03										0.00	0	18,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM04 On 16/05/2028 Spot Bond			11.24500	11.24500	11.24500	97.95236				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.59500	11.59500	11.59500	102.23205				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.55000	105.00372	9.55000	103.97825				0.00	0	660,000,00
Total EMM06 SPOT										0.00	0	660,000,00
Total For EMM06										0.00	0	660,000,00
EMM07 On 10/07/2027 Spot Bond			9.55000	9.55000	9.55000	104.69639				0.00	0	680,000,00
Total EMM07 SPOT										0.00	0	680,000,00
Total For EMM07										0.00	0	680,000,00
EMM07 On 17/07/2032 Spot Bond			11.71000	11.71000	11.71000	77.50606				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.78500	10.78500	10.78500	102.64098				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.71000	11.71000	11.71000	96.84671				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.39725				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.35521				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.27767				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.27061				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.76585				0.00	0	
Total EPF020 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 EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.46819				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.51674				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.37792				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.77994				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.26814				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.41054				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.42189				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.13763				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.33627				0.00	0	200,000,00
Total EQT005 SPOT										0.00	0	200,000,00
Total For EQT005										0.00	0	200,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	100.96869				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.13455				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.68306				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.65241				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.73203				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.65853				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.68914				0.00	72,000,000	18,000,000
Total ERSA25 SPOT										0.00	72,000,000	18,000,000
Total For ERSA25										0.00	72,000,000	18,000,000
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.64264				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.62791				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.71974				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.13000	106.70233	6.13000	106.64981				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.90050	10.00000	101.81947				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.55000	97.47477	8.55000	97.40765				0.00	0	2,525,787,600
Total ES26 SPOT										0.00	0	2,525,787,600
Total For ES26										0.00	0	2,525,787,600
ES26/R On 02/04/2026 Spot Bond			7.85000	100.04231	7.85000	99.97896				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES33 On 15/09/2033 Spot Bond			11.41000	75.21757	11.43000	75.04331			249,879,000,000.00	21,900,000,000	9,300,000,000
Total ES33 SPOT									19,879,000,000,000.00	21,900,000,000	9,300,000,000
Total For ES33									19,879,000,000,000.00	21,900,000,000	9,300,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	100.38719	7.50000	100.32596			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.91500	77.74304	11.93500	77.55050			34,315,200,000,000.00	2,880,000,000	3,896,689,400
Total ES42 SPOT									14,315,200,000,000.00	2,880,000,000	3,896,689,400
Total For ES42									14,315,200,000,000.00	2,880,000,000	3,896,689,400
ES42/R On 25/04/2042 Spot Bond			8.50000	103.75326	8.50000	103.68249			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	100.33875			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.19523			0.00	92,000,000	223,000,000
Total EXX05 SPOT									0.00	92,000,000	223,000,000
Total For EXX05									0.00	92,000,000	223,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.17985			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.67180			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.63205			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.68554			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.71677			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.98308			0.00	0	
Total FIFB18 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 FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.48834				0.00	200,000,000	100,000,000
Total FIFB19 SPOT										0.00	200,000,000	100,000,000
Total For FIFB19										0.00	200,000,000	100,000,000
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.56577				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.90168				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.96379				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.43911				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										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	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.20687				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.39646				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.90108				0.00	240,000,000	1,620,000,000
Total FRB23 SPOT										0.00	240,000,000	1,620,000,000
Total For FRB23										0.00	240,000,000	1,620,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	104.24374				0.00	460,000,000	230,000,000
Total FRB24 SPOT										0.00	460,000,000	230,000,000
Total For FRB24										0.00	460,000,000	230,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.54897				0.00	0	30,000,000
Total FRB25 SPOT										0.00	0	30,000,000
Total For FRB25										0.00	0	30,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.55978				0.00	120,000,000	60,000,000

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 FRB26 SPOT										0.00	120,000,000	60,000,000
Total For FRB26										0.00	120,000,000	60,000,000
FRB27 On 03/06/2026 Spot Bond			9.25000	106.89578	9.25000	106.81658				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.30053				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.70994				0.00	0	200,000,000
Total FRB29 SPOT										0.00	0	200,000,000
Total For FRB29										0.00	0	200,000,000
FRB30 On 19/04/2026 Spot Bond			8.05000	104.13005	8.05000	104.06272				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.92000	174.03809	0.92000	173.84347				0.00	0	10,000,000
Total FRBI22 SPOT										0.00	0	10,000,000
Total For FRBI22										0.00	0	10,000,000
FRBI23 On 07/12/2023 Spot Bond			1.94500	320.28174	1.94500	319.89695				0.00	0	10,000,000
Total FRBI23 SPOT										0.00	0	10,000,000
Total For FRBI23										0.00	0	10,000,000
FRBI25 On 31/01/2025 Spot Bond			2.69500	2.69500	2.69500	152.33253				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.59000	201.40123	3.59000	201.13217				0.00	0	153,978,800
Total FRBI28 SPOT										0.00	0	153,978,800
Total For FRBI28										0.00	0	153,978,800
FRBI29 On 31/03/2029 Spot Bond			4.02500	4.02500	4.02500	107.02464				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	218.36453				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.29500	90.68654	5.29500	90.55296				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI50 On 31/12/2050 Spot Bond			5.31100	91.82966	5.31100	91.69472				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.61000	6.61000	6.61000	82.07508				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.69000	6.69000	6.69000	81.24723				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.98000	3.98000	3.98000	146.24550				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	96.30860				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22 On 31/01/2022 Spot Bond			1.57000	173.67117	1.57000	173.46775				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			2.43000	173.18805	2.43000	172.97312				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	100.96204				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.27173				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.83427				0.00	0	
Total FRC256 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 FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.57789				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.01085				0.00	0	950,000,00
Total FRC271 SPOT										0.00	0	950,000,00
Total For FRC271										0.00	0	950,000,00
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.61555				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.59352				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.19626				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	112.58262				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.06321				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.20839				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	110.61417				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.17157				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	100.90354				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.72942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.74194				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.35601				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.85144				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.11080				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.59293				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.04002				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.50113				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.07120				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.16796				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.19259				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.21105				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC315 On 13/10/2026 Spot Bond					0.00000	100.48914				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	100.27408				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	101.02446				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	100.19022				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.21084				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	100.35593				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	100.19449				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	99.95955				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.02516				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.01259				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.52089				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.82088				0.00	0	
Total FRC329 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	101.14008				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.02427				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	103.54991				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	100.85821				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.11934				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.24887				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.15931				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	101.22534				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.22607				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.56292				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.25049				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.09673				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2022 Spot Bond					0.00000	100.99386				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	100.53416				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	101.55646				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.20081				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2021 Spot Bond					0.00000	100.01463				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.20252				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.08970				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.20807				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(On 31/01/2022 Spot Bond					0.00000	100.81223				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35(On 14/11/2022 Spot Bond					0.00000	101.12226				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.15632				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	

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	101.04850				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.01404				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.84674				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.74278				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.88578				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.27974				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.57278				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.47921				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.48060				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.19433				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.18885				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.49351				0.00	0	
Total FRC374 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 FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.19360				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	100.24861				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.24722				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.17439				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.08053				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC380 On 16/12/2021 Spot Bond					0.00000	100.05395				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380			2.21000	2.21000	2.21000	173.09940				0.00	0	
FRC66 On 31/01/2022 Spot Bond										0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.15000	2.15000	2.15000	173.13385				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.16000	2.16000	2.16000	173.12811				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.44000	102.54740	4.44000	102.40317				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.89000	110.23744	4.89000	110.07911				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.02279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.75507				0.00	0	300,000,00
Total FRJ22 SPOT										0.00	0	300,000,00
Total For FRJ22										0.00	0	300,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.65502				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.26546				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.02885				0.00	0	645,000,00
Total FRJ25 SPOT										0.00	0	645,000,00
Total For FRJ25										0.00	0	645,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.45393				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.89334				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.12980				0.00	1,000,000,000	1,470,000,00
Total FRJ28 SPOT										0.00	1,000,000,000	1,470,000,00
Total For FRJ28										0.00	1,000,000,000	1,470,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.56711				0.00	0	1,070,000,00
Total FRJ29 SPOT										0.00	0	1,070,000,00
Total For FRJ29										0.00	0	1,070,000,00
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.13195				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.49900	4.49900	4.49900	96.73351				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.86000	4.86000	4.86000	110.50130				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS103 On 23/01/2024 Spot Bond					0.00000	100.50554				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.94906				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.00000	108.70459	5.00000	108.54750				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.72500	221.82216	4.72500	221.50598				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.14000	106.79043	5.14000	106.63493				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.75500	4.75500	4.75500	220.87337				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.53000	148.54126	3.53000	148.34402				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	128.49549	3.70500	128.32307				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.94000	109.53750	4.94000	109.37975				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.87500	218.67882	4.87500	218.36453				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.92500	217.64301	4.92500	217.32935				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.06000	120.90476	3.06000	150.57372				0.00	0	
Total FRS122 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 FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.95500	217.02439	4.95500	216.71108				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.14000	106.79043	5.14000	106.63493				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.28000	193.40457	4.28000	193.13545				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.89000	97.20051	5.89000	97.05321				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.17000	194.65489	4.17000	194.38572				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.23000	193.97176	4.23000	193.70262				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.46500	206.82665	5.46500	206.51967				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.84000	97.80656	5.84000	97.65872				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.14000	5.14000	5.14000	106.63493				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.12000	107.06139	5.12000	106.90567				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.04000	196.14437	4.04000	195.87523				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.23500	211.35198	5.23500	211.04216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.17000	194.65489	4.17000	194.38572				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.17000	194.65489	4.17000	194.38572				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			3.57100	201.62666	3.57100	201.35764				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.83000	147.14000	3.83000	146.94111				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			1.27000	173.84033	1.27000	173.64096				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS148 On 31/03/2028 Spot Bond			4.52000	190.70819	4.52000	190.43913				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.56000	190.26296	4.56000	189.99392				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.80000	147.27942	3.80000	147.08069				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.03500	196.20192	4.03500	195.93278				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.57000	4.57000	4.57000	189.88279				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	5.95691				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17 On 16/10/2022 Spot Bond					0.00000	101.13337				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.24912				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.17406				0.00	128,000,000	32,000,00
Total FRS180 SPOT										0.00	128,000,000	32,000,00
Total For FRS180										0.00	128,000,000	32,000,00
FRS18 On 27/09/2025 Spot Bond					0.00000	100.06575				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	172.10032				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	195.48643				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	146.83581				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	178.04389				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	33.91831				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.78519				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.90169				0.00	160,000,000	40,000,00
Total FRS199 SPOT										0.00	160,000,000	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS199										0.00	160,000,000	40,000,000
FRS20 On 12/08/2025 Spot Bond					0.00000	100.79135				0.00	172,000,000	43,000,000
Total FRS200 SPOT										0.00	172,000,000	43,000,000
Total For FRS200										0.00	172,000,000	43,000,000
FRS20 On 06/08/2025 Spot Bond					0.00000	100.56472				0.00	140,000,000	35,000,000
Total FRS201 SPOT										0.00	140,000,000	35,000,000
Total For FRS201										0.00	140,000,000	35,000,000
FRS20 On 14/10/2025 Spot Bond					0.00000	101.22541				0.00	120,000,000	30,000,000
Total FRS206 SPOT										0.00	120,000,000	30,000,000
Total For FRS206										0.00	120,000,000	30,000,000
FRS20 On 18/11/2024 Spot Bond					0.00000	100.65720				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS217 SPOT										0.00	0	0
Total For FRS217										0.00	0	0
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS218 SPOT										0.00	0	0
Total For FRS218										0.00	0	0
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	0
Total FRS219 SPOT										0.00	0	0
Total For FRS219										0.00	0	0
FRS22 On 20/12/2024 Spot Bond					0.00000	100.15156				0.00	0	0
Total FRS220 SPOT										0.00	0	0
Total For FRS220										0.00	0	0
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	0
Total FRS221 SPOT										0.00	0	0
Total For FRS221										0.00	0	0
FRS22 On 06/07/2022 Spot Bond					0.00000	102.47982				0.00	0	0
Total FRS222 SPOT										0.00	0	0
Total For FRS222										0.00	0	0
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	0
Total FRS223 SPOT										0.00	0	0
Total For FRS223										0.00	0	0
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				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 FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.15931				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	101.68034				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.76170				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	103.11822				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	

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 13/10/2023 Spot Bond					0.00000	111.69304				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23(On 23/10/2025 Spot Bond					0.00000	117.33191				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	98.23510				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	100.90503				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	77.70537				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	100.55820				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	112.46521				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 20/12/2021 Spot Bond					0.00000	100.11579				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	101.86334				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										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 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 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 FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.79604				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.79776				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	100.32895				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.79260				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.41005				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	108.02703				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	100.12637				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.09399				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.61180				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS263 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS264 On 31/03/2032 Spot Bond					0.00000	100.01682				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	108.21890				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.01701				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	105.82463				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	102.72448				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	101.09067				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.01684				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.60892				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS275 On 26/11/2021 Spot Bond					0.00000	100.35809				0.00	0	
Total FRS275 SPOT										0.00	0	
Total For FRS275										0.00	0	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS277 On 12/11/2021 Spot Bond					0.00000	100.19733				0.00	0	
Total FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	100.02143				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.22039				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.74500	1.74500	1.74500	321.20496				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.48500	323.29198	1.48500	322.91565				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.48500	1.48500	1.48500	322.91565				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.51000	174.27035	0.51000	174.08130				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.51000	174.27035	0.51000	174.08130				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.88545				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.84000	102.11852	4.84000	101.97226				0.00	0	
Total FRS64 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 FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.24500	73.36132	4.24500	112.71116			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.95000	2.95000	2.95000	151.10125			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.23000	3.23000	3.23000	149.76272			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.54500	2.54500	2.54500	316.01370			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.52000	5.52000	5.52000	103.65071			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.52000	115.37125	6.52000	115.31058			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.84000	111.45184	6.84000	111.39076			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.41000	108.66688	7.41000	108.60174		54,350,349,300,000.00	7,334,730,000	4,926,430,000	
Total FRX26 SPOT								54,350,349,300,000.00	7,334,730,000	4,926,430,000	
Total For FRX26								54,350,349,300,000.00	7,334,730,000	4,926,430,000	
FRX27 On 07/03/2027 Spot Bond			7.51000	112.51268	7.51000	112.44396		0.00	0	27,180,900	
Total FRX27 SPOT								0.00	0	27,180,900	
Total For FRX27								0.00	0	27,180,900	
FRX28 On 26/07/2028 Spot Bond			8.06000	112.53736	8.06000	112.46489		0.00	0	0	
Total FRX28 SPOT								0.00	0	0	
Total For FRX28								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			8.87500	106.77152	8.87500	106.69596		0.00	0	0	
Total FRX30 SPOT								0.00	0	0	
Total For FRX30								0.00	0	0	
FRX31 On 21/02/2031 Spot Bond			9.18500	103.06904	9.18500	102.99360		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 FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.39000	107.55084	9.39000	107.46952				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.71000	80.64598	10.71000	80.57705				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.48656				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.84691				0.00	840,000,000	420,000,000
Total FS6A3 SPOT										0.00	840,000,000	420,000,000
Total For FS6A3										0.00	840,000,000	420,000,000
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.59556				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.56697				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.58639				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.59210				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.57309				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.46747				0.00	0	20,000,000,000
Total GBL06 SPOT										0.00	0	20,000,000,000
Total For GBL06										0.00	0	20,000,000,000
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.55630				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.58671				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.53597				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.55046				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.76912				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.62500	114.45813	3.62500	114.30508				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.42667				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.15102				0.00	2,000,000,000	1,000,000,000
Total GRT16 SPOT										0.00	2,000,000,000	1,000,000,000
Total For GRT16										0.00	2,000,000,000	1,000,000,000
GRT17 On 17/10/2023 Spot Bond			6.29000	111.97760	6.29000	111.92077				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.62959				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.64883				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.65000	107.12046	6.65000	107.06293				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.12869				0.00	0	
Total GRT22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For GRT22									0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.05640			0.00	0	
Total GRT23 SPOT									0.00	0	
Total For GRT23									0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.48091			0.00	0	
Total GRT24G SPOT									0.00	0	
Total For GRT24G									0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.75894			0.00	0	
Total GRT25G SPOT									0.00	0	
Total For GRT25G									0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.10410			0.00	0	
Total GRT26G SPOT									0.00	0	
Total For GRT26G									0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.96082			0.00	0	50,000,00
Total GRT27 SPOT									0.00	0	50,000,00
Total For GRT27									0.00	0	50,000,00
GRT28 On 10/12/2021 Spot Bond					0.00000	100.28170			0.00	0	
Total GRT28 SPOT									0.00	0	
Total For GRT28									0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.98662			0.00	0	
Total GRT29 SPOT									0.00	0	
Total For GRT29									0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.83513			0.00	0	
Total GRT30 SPOT									0.00	0	
Total For GRT30									0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.45579			0.00	0	
Total GRT31 SPOT									0.00	0	
Total For GRT31									0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.75818			0.00	0	
Total GRT32 SPOT									0.00	0	
Total For GRT32									0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.56318			0.00	0	
Total GRT33 SPOT									0.00	0	
Total For GRT33									0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.76588			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.66275				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.01337				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.87918				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.73829				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.14526				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.62294				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.04907				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.02955				0.00	1,300,000,000	650,000,000
Total GRT47 SPOT										0.00	1,300,000,000	650,000,000
Total For GRT47										0.00	1,300,000,000	650,000,000
GRT48 On 22/04/2026 Spot Bond					0.00000	101.30716				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.09138				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.25483				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T3 On 28/10/2021 Spot Bond					0.00000	101.11175				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.62464				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.77765				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.16362				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.03658				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.44239				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.62072				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.56139				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.04080				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.47067				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.35558				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.29008				0.00	0	
Total HILB13 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 HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.01443				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.01334				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.01311				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.08500	319.37272	2.08500	318.98540				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.43500	2.43500	2.43500	325.07691				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.26500	101.59588	10.26500	101.51300				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.77000	78.23723	4.77000	101.89920				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.36000	87.53445	11.36000	87.45564				0.00	0	4,566,812,90
Total HWAY34 SPOT										0.00	0	4,566,812,90
Total For HWAY34										0.00	0	4,566,812,90
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.67727	100.00000	10.60692				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.49000	86.27042	11.49000	86.19189				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.67574	100.00000	10.60539				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	101.28109				0.00	0	15,000,000,00

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 HWF11 SPOT										0.00	0	15,000,000.00
Total For HWF11										0.00	0	15,000,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.09346				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.46018				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.33000	154.30555	2.38000	153.86984			208,172,424,739,000.00	89,344,388,300	372,755,500,20	
Total I2025 SPOT									18,172,424,739,000.00	89,344,388,300	372,755,500,20	
Total For I2025									18,172,424,739,000.00	89,344,388,300	372,755,500,20	
I2029 On 31/03/2029 Spot Bond			3.16000	113.72425	3.15500	113.61544			20,349,373,000,000.00	6,439,675,000	210,928,137,20	
Total I2029 SPOT									20,349,373,000,000.00	6,439,675,000	210,928,137,20	
Total For I2029									20,349,373,000,000.00	6,439,675,000	210,928,137,20	
I2033 On 28/02/2033 Spot Bond			3.95000	107.65465	3.94000	107.61464			251,548,536,510,000.00	63,683,173,800	181,330,312,30	
Total I2033 SPOT									251,548,536,510,000.00	63,683,173,800	181,330,312,30	
Total For I2033									251,548,536,510,000.00	63,683,173,800	181,330,312,30	
I2038 On 31/01/2038 Spot Bond			4.24000	119.84041	4.24000	119.67449			206,556,860,144,000.00	48,716,240,600	492,066,946,60	
Total I2038 SPOT									206,556,860,144,000.00	48,716,240,600	492,066,946,60	
Total For I2038									206,556,860,144,000.00	48,716,240,600	492,066,946,60	
I2046 On 31/03/2046 Spot Bond			4.29500	106.90803	4.29500	106.75914			616,500,078,874,000.00	143,539,017,200	293,726,807,70	
Total I2046 SPOT									616,500,078,874,000.00	143,539,017,200	293,726,807,70	
Total For I2046									616,500,078,874,000.00	143,539,017,200	293,726,807,70	
I2050 On 31/12/2050 Spot Bond			4.30000	109.99883	4.31100	109.62319			48,079,311,360,000.00	11,181,235,200	290,253,752,70	
Total I2050 SPOT									48,079,311,360,000.00	11,181,235,200	290,253,752,70	
Total For I2050									48,079,311,360,000.00	11,181,235,200	290,253,752,70	
IBL101 On 24/05/2022 Spot Bond			6.18500	6.18500	6.18500	104.99645			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	100.96655			0.00	0		
Total IBL102 SPOT									0.00	0		
Total For IBL102									0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.20500	318.59621	2.20500	318.20674			0.00	0		
Total IBL109 SPOT									0.00	0		
Total For IBL109									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL114 On 21/05/2022 Spot Bond					0.00000	100.63016				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.55961				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.78863				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.65420				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.13727				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.51137				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.09886				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.75733				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.49160				0.00	2,000,000,000	1,000,000,000
Total IBL133 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IBL133										0.00	2,000,000,000	1,000,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	101.16091				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.59339				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.55635				0.00	0	
Total IBL136 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 IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.78878				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.73936				0.00	480,000,000	145,000,00
Total IBL138 SPOT										0.00	480,000,000	145,000,00
Total For IBL138										0.00	480,000,000	145,000,00
IBL141 On 20/02/2023 Spot Bond					0.00000	100.57211				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.56923				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.17100				0.00	188,000,000	47,000,00
Total IBL145 SPOT										0.00	188,000,000	47,000,00
Total For IBL145										0.00	188,000,000	47,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	99.95628				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.47267				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.49277				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.82812				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.57118				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.92784				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.88620				0.00	0	150,000,00

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 IBL156 SPOT										0.00	0	150,000,00
Total For IBL156										0.00	0	150,000,00
IBL157 On 21/01/2023 Spot Bond					0.00000	100.91564				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.73192				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.89113				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.77948				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.18692				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.10800				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.59914				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.62020				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.99802				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.03337				0.00	600,000,000	300,000,00
Total IBL178 SPOT										0.00	600,000,000	300,000,00
Total For IBL178										0.00	600,000,000	300,000,00
IBL179 On 15/11/2021 Spot Bond					0.00000	100.61821				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL180 On 19/11/2021 Spot Bond					0.00000	100.55664				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.50528				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.52294				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.40487				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.28507				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.29505				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.59000	0.59000	0.59000	174.03484				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.83000	108.69871	6.83000	108.63922				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			0.86000	174.07205	0.86000	173.87824				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.26000	108.80931	5.26000	108.76326				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.27556				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.45000	106.40963	8.45000	106.33786				0.00	0	
Total IDCG06 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 IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			10.14500	110.77500	10.14500	110.91488				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.38020				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.17000	110.13644	9.17000	110.05554				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.18701				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.69611				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.71214				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.33841				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.77991				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.25350				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.93022				0.00	0	180,000,00
Total IDCG19 SPOT										0.00	0	180,000,00
Total For IDCG19										0.00	0	180,000,00
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.15462				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.79496				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	101.07887				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.24113				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.90000	105.01273	7.90000	104.94606				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.49909				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.48315				0.00	0	1,050,000,00
Total INLV01 SPOT										0.00	0	1,050,000,00
Total For INLV01										0.00	0	1,050,000,00
INLV05 On 22/03/2023 Spot Bond					0.00000	103.05635				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.49906				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.11603				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.16627				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.46902				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF16 On 17/12/2021 Spot Bond					0.00000	100.21982				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.13594				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.13838				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.03676				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.46776				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.85500				0.00	64,000,000	16,000,00
Total IPF24 SPOT										0.00	64,000,000	16,000,00
Total For IPF24										0.00	64,000,000	16,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	101.15508				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.77995				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.79388				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.05753				0.00	0	50,000,00
Total IPF30 SPOT										0.00	0	50,000,00
Total For IPF30										0.00	0	50,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	98.55261				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.00001				0.00	0	
Total IPF32 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 IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.27545				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.60306				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.21500				0.00	0	200,000,00
Total IPFG01 SPOT										0.00	0	200,000,00
Total For IPFG01										0.00	0	200,000,00
IV017/F On 31/01/2022 Spot Bond			2.75000	100.47418	2.75000	100.45167				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.93000	186.20019	4.93000	185.93136				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.45946				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			2.01000	2.01000	2.01000	173.21434				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.06500	99.88965	8.06500	99.95583				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.28727				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.20500	8.20500	8.20500	105.04570				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.29924				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.46000	173.73316	1.46000	173.53122				0.00	0	20,000,00
Total IV045 SPOT										0.00	0	20,000,00
Total For IV045										0.00	0	20,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.03351				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.63822				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.83000	187.28842	4.83000	187.01951				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.68500	104.19771	6.68500	104.14115				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.83551				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	100.78398				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	101.01779				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.42572				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.82238				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.86668				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC147 On 21/12/2021 Spot Bond					0.00000	100.14582				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.40869				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.39635				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.33081				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	100.48291				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.22369				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.38709				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.13472				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.84659				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.71303				0.00	0	
Total IVC181 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 IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.28884				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.01740				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.10650	7.40000	102.04571				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.55769				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.49986				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.71658				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.24482				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.26239	7.23000	101.20379				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.02801				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.91566				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.50639				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.68937	7.45000	100.62835				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.39310				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	108.92589	3.91012	103.72381				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.90147				0.00	0	
Total IVZ062 SPOT										0.00	0	
Total For IVZ062										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.74858				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.67231				0.00	0	
Total IVZ064 SPOT										0.00	0	
Total For IVZ064										0.00	0	
IVZ065 On 04/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.58610				0.00	0	
Total IVZ065 SPOT										0.00	0	
Total For IVZ065										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.50818				0.00	0	
Total IVZ066 SPOT										0.00	0	
Total For IVZ066										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.35271				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.26638				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.18802				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.12095				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ071 On 06/01/2022 Spot Bond			4.20000	4.20000	4.20000	98.86241				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.20000	4.20000	4.20000	98.78374				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.21267				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.17000	104.72454	6.17000	104.67165				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.15077				0.00	100,000,000	25,000,000
Total KAP012 SPOT										0.00	100,000,000	25,000,000
Total For KAP012										0.00	100,000,000	25,000,000
KAP013 On 24/05/2022 Spot Bond					0.00000	100.70997				0.00	0	50,000,000
Total KAP013 SPOT										0.00	0	50,000,000
Total For KAP013										0.00	0	50,000,000
KAP014 On 19/07/2024 Spot Bond					0.00000	101.08396				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.88230				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	101.09999				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.18506				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.35646				0.00	0	
Total KAP018 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.99793				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.25038				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.25123				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 24/10/2022 Spot Bond					0.00000	101.96074				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.65000	121.57787	8.65000	121.49397				0.00	0	1,100,000.00
Total KW01 SPOT										0.00	0	1,100,000.00
Total For KW01										0.00	0	1,100,000.00
LGL05 On 12/12/2021 Spot Bond					0.00000	100.55968				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.68000	103.35119	6.68000	103.29553				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.91021				0.00	0	150,000.00
Total LGL07 SPOT										0.00	0	150,000.00
Total For LGL07										0.00	0	150,000.00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.24802				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.17498				0.00	0	100,000.00
Total LGL09 SPOT										0.00	0	100,000.00
Total For LGL09										0.00	0	100,000.00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.27701				0.00	20,000,000.000	10,000,000.00
Total LGL10 SPOT										0.00	20,000,000.000	10,000,000.00
Total For LGL10										0.00	20,000,000.000	10,000,000.00
LGL11 On 09/09/2026 Spot Bond					0.00000	100.37914				0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL11 SPOT										0.00	0	10,000,00
Total For LGL11										0.00	0	10,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	101.32925				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.27470				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.62634				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.64346				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.54191				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.28323				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.54211				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.58500				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.38631				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.73186				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.18525				0.00	3,620,000,000	1,810,000,00
Total MBF071 SPOT										0.00	3,620,000,000	1,810,000,00
Total For MBF071										0.00	3,620,000,000	1,810,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP03 On 02/11/2022 Spot Bond					0.00000	101.42717				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.54547				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.89240				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.42738				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.67430				0.00	2,000,000,000	1,000,000,000
Total MBP046 SPOT										0.00	2,000,000,000	1,000,000,000
Total For MBP046										0.00	2,000,000,000	1,000,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.48939				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.05146				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.05255				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.79966				0.00	4,000,000,000	2,300,000,000
Total MBP050 SPOT										0.00	4,000,000,000	2,300,000,000
Total For MBP050										0.00	4,000,000,000	2,300,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.52712				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.05074				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.90000	7.90000	7.90000	112.64899				0.00	0	
Total MMIG04 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 MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.02000	105.52752	6.02000	105.47651				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.44995				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.31220				0.00	0	50,000,00
Total MMIG07 SPOT										0.00	0	50,000,00
Total For MMIG07										0.00	0	50,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.24603				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.55000	105.96875	8.55000	105.89605				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.36622				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.80000	95.89594	8.80000	95.90726				0.00	0	100,000,00
Total MML04 SPOT										0.00	0	100,000,00
Total For MML04										0.00	0	100,000,00
MTN07 On 13/07/2022 Spot Bond					0.00000	102.17102				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.60025				0.00	0	70,000,00
Total MTN09 SPOT										0.00	0	70,000,00
Total For MTN09										0.00	0	70,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	101.21110				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.76061				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.10762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.75169				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.77996				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.31626				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.06427				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.75714				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.36176				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.17323				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.76028				0.00	0	10,000,00
Total MTN21 SPOT										0.00	0	10,000,00
Total For MTN21										0.00	0	10,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	101.08774				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.49500	100.68648	8.49500	100.61822				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.17492				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN25 On 29/06/2024 Spot Bond					0.00000	100.20238				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.06554				0.00	200,000,000	460,000,000
Total MTN26 SPOT										0.00	200,000,000	460,000,000
Total For MTN26										0.00	200,000,000	460,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	100.85440				0.00	0	260,000,000
Total MTN27 SPOT										0.00	0	260,000,000
Total For MTN27										0.00	0	260,000,000
MTN28 On 15/03/2025 Spot Bond					0.00000	100.23189				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.24722				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.20918				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.02367				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.60936				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.60936				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.65174				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.65167				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.69861				0.00	0	
Total N6D26 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 N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.17844				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.22895				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.47527				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.15548				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.19916				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.23620				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.27020				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.42000	105.05197	6.42000	104.99787				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.77000	107.29395	6.77000	107.23572				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.43000	105.91178	9.43000	105.83225				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.03811				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.99223				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.89233				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.09725				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.91443				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.89567				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.33500	108.01579	6.33500	107.95998				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.63500	102.34103	5.63500	102.29458				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.76500	109.25607	6.76500	109.19682			2,706,000,000,000.00	400,000,000	200,000,000	
Total NBK16A SPOT									2,706,000,000,000.00	400,000,000	200,000,000	
Total For NBK16A									2,706,000,000,000.00	400,000,000	200,000,000	
NBK17 On 22/04/2026 Spot Bond			8.02000	111.71397	8.02000	111.64198			0.00	0		
Total NBK17A SPOT									0.00	0		
Total For NBK17A									0.00	0		
NBK19 On 01/06/2022 Spot Bond			6.16500	105.48565	6.16500	105.43316			0.00	0		
Total NBK19A SPOT									0.00	0		
Total For NBK19A									0.00	0		
NBK20 On 01/06/2026 Spot Bond			7.33500	115.27482	7.33500	115.20676			0.00	0	10,000,000	
Total NBK20A SPOT									0.00	0	10,000,000	
Total For NBK20A									0.00	0	10,000,000	
NBK21 On 21/07/2027 Spot Bond			8.36500	112.37822	8.36500	112.30317			0.00	0	10,000,000	
Total NBK21A SPOT									0.00	0	10,000,000	
Total For NBK21A									0.00	0	10,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK22/On 19/11/2022 Spot Bond			5.26000	108.95229	5.26000	108.90618				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			7.03500	116.86393	7.03500	116.79808				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			8.07500	117.68866	8.07500	117.61273				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.74439				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/On 17/02/2023 Spot Bond			5.74500	5.74500	5.74500	107.71184				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.99342				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	39.15866	100.00000	38.90065				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.76196				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			8.25500	115.33354	8.25500	115.25750				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.70000	109.08370	5.70000	109.03373				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			7.44500	114.02508	7.44500	113.95715				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			6.12000	108.75378	6.12000	108.70036				0.00	0	
Total NBK30A 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 NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.84000	110.72744	5.84000	110.67550				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.03891				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.49231				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.59856				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.22500	10.22500	10.22500	74.13650				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.88915				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.94369				0.00	136,000,000	34,000,00
Total NBK42B SPOT										0.00	136,000,000	34,000,00
Total For NBK42B										0.00	136,000,000	34,000,00
NBK43 On 20/02/2024 Spot Bond					0.00000	102.28617				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.35398				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.60264				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.97868				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48 On 09/11/2021 Spot Bond					0.00000	100.70825				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.42238				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.68326				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.70879				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.28472				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.12782				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.25696				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.90124				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.82670				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.92645				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.29006				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.72702				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.92108				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.61228				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.98664				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.11872				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.17546				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.39500	103.12697	9.39500	103.04853				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.17397				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.43000	102.67807	9.43000	102.59969				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.17546				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.17772				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.18069				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.26729				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.26729				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.53952				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.65074				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.44055				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.83792				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.37251				0.00	0	1,500,000.00
Total NGL04 SPOT										0.00	0	1,500,000.00
Total For NGL04										0.00	0	1,500,000.00
NGL05 On 26/07/2023 Spot Bond					0.00000	103.18363				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.61281				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.67911				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.81043				0.00	124,000,000	31,000.00
Total NGL08 SPOT										0.00	124,000,000	31,000.00
Total For NGL08										0.00	124,000,000	31,000.00

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	101.36897				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.58608				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.76788				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.19833				0.00	80,000,000	40,000,000
Total NGT103 SPOT										0.00	80,000,000	40,000,000
Total For NGT103										0.00	80,000,000	40,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	105.36214				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.59163				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.26370				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.85283				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.34799				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.32383				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.95108				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.42400				0.00	0	
Total NHM009 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 NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.21057				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.30996				0.00	0	10,000,00
Total NHM012 SPOT										0.00	0	10,000,00
Total For NHM012										0.00	0	10,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	100.79117				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.35080				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.11868				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.74382				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.96722				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.76348				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.92500	4.92500	4.92500	217.32935				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.54000	3.54000	3.54000	201.72610				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.13500	3.13500	3.13500	150.21529				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.45000	3.45000	3.45000	111.33113				0.00	0	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI29 SPOT										0.00	0	10,000,00
Total For NI29										0.00	0	10,000,00
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			4.99000	4.99000	4.99000	108.68568				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.24000	3.24000	3.24000	149.71518				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	201.16760	3.45000	200.90147				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.04000	3.04000	3.04000	150.66948				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.18500	3.18500	3.18500	206.00066				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.33000	204.51132	3.33000	204.24243				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.10500	107.26515	5.10500	107.10925				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.69190				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.45249				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.10512				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN02 On 24/07/2023 Spot Bond					0.00000	134.64099				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.79746				0.00	164,000,000	41,000,000
Total NN022 SPOT										0.00	164,000,000	41,000,000
Total For NN022										0.00	164,000,000	41,000,000
NN023 On 07/11/2025 Spot Bond					0.00000	101.90527				0.00	164,000,000	41,000,000
Total NN023 SPOT										0.00	164,000,000	41,000,000
Total For NN023										0.00	164,000,000	41,000,000
NN026 On 21/11/2025 Spot Bond					0.00000	101.28893				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.61016				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.93768				0.00	472,000,000	143,000,000
Total NN034 SPOT										0.00	472,000,000	143,000,000
Total For NN034										0.00	472,000,000	143,000,000
NN036 On 28/02/2023 Spot Bond					0.00000	100.90925				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	118.86265				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.04751				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.61989				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.57094				0.00	168,000,000	42,000,000
Total NN040 SPOT										0.00	168,000,000	42,000,000
Total For NN040										0.00	168,000,000	42,000,000
NN043 On 03/03/2023 Spot Bond					0.00000	142.95472				0.00	0	
Total NN043 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 NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.90574				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	142.74793				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	134.63921				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.28139				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	122.97796				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.60393				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	97.96578				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	94.78156				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.96333				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.29605				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.54236				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.87916				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.57507				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.14483				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.61367				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.18091				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.37717				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.26609				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.18091				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	101.47184				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	124.58000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	120.88000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	126.65000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01(On 07/07/2025 Spot Bond					0.00000	125.16000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01(On 21/09/2023 Spot Bond					0.00000	124.47794				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.57279				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02(On 18/11/2021 Spot Bond					0.00000	100.60222				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02(On 17/02/2026 Spot Bond					0.00000	91.47334				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02(On 19/04/2022 Spot Bond					0.00000	110.62028				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	112.57279				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03(On 19/04/2022 Spot Bond					0.00000	110.60793				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03(On 29/12/2021 Spot Bond					0.00000	100.03960				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										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 20/10/2021 Spot Bond					0.00000	100.92488				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04(On 20/10/2021 Spot Bond					0.00000	100.92488				0.00	0	
Total NNF041 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 NNF041										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	93.48661				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 26/10/2021 Spot Bond					0.00000	101.87075				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04: On 29/10/2021 Spot Bond					0.00000	101.84459				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04: On 29/10/2021 Spot Bond					0.00000	100.82838				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	98.22418				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/11/2021 Spot Bond					0.00000	101.78459				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.72890				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04: On 08/11/2021 Spot Bond					0.00000	100.70833				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF05: On 12/11/2021 Spot Bond					0.00000	100.66078				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05: On 18/11/2021 Spot Bond					0.00000	100.57562				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05: On 22/02/2022 Spot Bond					0.00000	100.56276				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05: On 23/11/2021 Spot Bond					0.00000	100.50670				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF053 On 30/11/2021 Spot Bond					0.00000	100.40912				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF054 On 08/12/2021 Spot Bond					0.00000	100.29308				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF055 On 13/12/2021 Spot Bond					0.00000	100.22710				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF056 On 22/03/2022 Spot Bond					0.00000	100.13347				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF057 On 22/03/2022 Spot Bond					0.00000	100.12131				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF058 On 22/03/2022 Spot Bond					0.00000	100.12131				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF059 On 12/09/2024 Spot Bond					0.00000	104.52699				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.04121				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF060 On 29/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total NNF061 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For NNF061									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
NNF061 On 29/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	60,000,000,000	
Total NNF062 SPOT										0.00	0	60,000,000,000
Total For NNF062										0.00	0	60,000,000,000
NNF062 On 04/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.59681				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.08407				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.60303				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.60417				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.54890				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.44874				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.27005				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.64659				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.62000				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.49622				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.37389				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.51203				0.00	0	
Total NQF1D5 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 NQF1D5									0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.84000	110.72189	6.84000	110.66119			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.41500	202.05880	2.41500	201.80833			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.73500	116.93473	9.73500	116.84365			0.00	0	240,000,00
Total NRA028 SPOT									0.00	0	240,000,00
Total For NRA028									0.00	0	240,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	16.45986	100.00000	16.35081			0.00	0	
Total NRA028/R186 SPOT									0.00	0	
Total For NRA028/R186									0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.32038			0.00	48,000,000	12,000,00
Total NTC21 SPOT									0.00	48,000,000	12,000,00
Total For NTC21									0.00	48,000,000	12,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	101.02186			0.00	0	
Total NTC23 SPOT									0.00	0	
Total For NTC23									0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.23021			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.25649			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.25983			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.21794			0.00	1,800,000,000	900,000,00
Total NTC29 SPOT									0.00	1,800,000,000	900,000,00
Total For NTC29									0.00	1,800,000,000	900,000,00
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	100.32502			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.59656				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
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.16808				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.36688				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.01000	102.36212	6.01000	102.31293				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.63000	110.38898	7.63000	110.32049				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.23500	104.81051	6.23500	104.75719				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.97500	111.84958	7.97500	111.77711				0.00	0	690,000,00
Total OML10 SPOT										0.00	0	690,000,00
Total For OML10										0.00	0	690,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.19194				0.00	0	100,000,00
Total OML11 SPOT										0.00	0	100,000,00
Total For OML11										0.00	0	100,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.17246				0.00	0	60,000,00
Total OML12 SPOT										0.00	0	60,000,00
Total For OML12										0.00	0	60,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.11710				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.61389				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
PEP02 On 10/03/2025 Spot Bond					0.00000	100.60261			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.28078			0.00	900,000,000	900,000,000
Total PEP03 SPOT									0.00	900,000,000	900,000,000
Total For PEP03									0.00	900,000,000	900,000,000
PEP04 On 05/05/2026 Spot Bond					0.00000	101.04992			0.00	0	200,000,000
Total PEP04 SPOT									0.00	0	200,000,000
Total For PEP04									0.00	0	200,000,000
PMM51 On 28/02/2022 Spot Bond					0.00000	100.49491			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.90505			0.00	0	50,000,000
Total PMM53 SPOT									0.00	0	50,000,000
Total For PMM53									0.00	0	50,000,000
PMM56 On 28/02/2023 Spot Bond					0.00000	100.50557			0.00	0	
Total PMM56 SPOT									0.00	0	
Total For PMM56									0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.64344			0.00	0	
Total PRE2A3 SPOT									0.00	0	
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.72327			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.73467			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.74607			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.60500	115.25875	7.65000	114.98303			807,983,379,090,000.00	1,289,675,658,000	1,602,373,505,200
Total R186 SPOT									17,983,379,090,000.00	289,675,658,000	502,373,505,200
Total For R186									17,983,379,090,000.00	289,675,658,000	502,373,505,200
R197 On 07/12/2023 Spot Bond			1.09000	325.90592	1.13500	325.23700			42,431,945,427,000.00	38,928,390,300	51,358,894,400
Total R197 SPOT									12,431,945,427,000.00	38,928,390,300	51,358,894,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R197									12,431,945,427,000.00	38,928,390,300	51,358,894,40
R202 On 07/12/2033 Spot Bond			3.92500	239.53580	3.92500	239.20977			62,257,641,145,000.00	15,861,819,400	181,612,357,40
Total R202 SPOT									12,257,641,145,000.00	15,861,819,400	181,612,357,40
Total For R202									12,257,641,145,000.00	15,861,819,400	181,612,357,40
R2023 On 28/02/2023 Spot Bond			5.16000	104.19019	5.17000	104.13240			862,547,526,228,000.00	167,160,373,300	1,041,025,163,80
Total R2023 SPOT									12,547,526,228,000.00	167,160,373,300	1,041,025,163,80
Total For R2023									12,547,526,228,000.00	167,160,373,300	1,041,025,163,80
R2030 On 31/01/2030 Spot Bond			9.25500	94.21817	9.28500	93.98524			137,823,978,400,000.00	1,527,587,680,000	1,915,510,251,50
Total R2030 SPOT									17,823,978,400,000.00	527,587,680,000	1,915,510,251,50
Total For R2030									17,823,978,400,000.00	527,587,680,000	1,915,510,251,50
R2032 On 31/03/2032 Spot Bond			9.92500	89.32178	9.96000	89.04236			900,788,461,727,500.00	997,560,550,300	1,048,868,245,60
Total R2032 SPOT									10,788,461,727,500.00	997,560,550,300	1,048,868,245,60
Total For R2032									10,788,461,727,500.00	997,560,550,300	1,048,868,245,60
R2035 On 28/02/2035 Spot Bond			10.47500	89.42812	10.49000	89.25464			425,258,398,735,000.00	1,854,439,942,600	1,459,954,902,40
Total R2035 SPOT									15,258,398,735,000.00	854,439,942,600	1,459,954,902,40
Total For R2035									15,258,398,735,000.00	854,439,942,600	1,459,954,902,40
R2037 On 31/01/2037 Spot Bond			10.69500	85.11062	10.71500	84.90784			193,651,514,398,500.00	298,611,642,300	1,715,906,913,20
Total R2037 SPOT									13,651,514,398,500.00	298,611,642,300	1,715,906,913,20
Total For R2037									13,651,514,398,500.00	298,611,642,300	1,715,906,913,20
R2040 On 31/01/2040 Spot Bond			10.84500	87.00676	10.87500	86.72297			142,805,989,473,000.00	289,793,083,400	1,004,362,581,70
Total R2040 SPOT									12,805,989,473,000.00	289,793,083,400	1,004,362,581,70
Total For R2040									12,805,989,473,000.00	289,793,083,400	1,004,362,581,70
R2044 On 31/01/2044 Spot Bond			10.86000	83.92312	10.88000	83.70880			896,117,866,872,000.00	635,001,645,200	1,885,795,414,90
Total R2044 SPOT									16,117,866,872,000.00	635,001,645,200	1,885,795,414,90
Total For R2044									16,117,866,872,000.00	635,001,645,200	1,885,795,414,90
R2048 On 28/02/2048 Spot Bond			10.79500	83.04007	10.81500	82.82121			700,216,609,096,500.00	1,361,761,612,700	1,708,062,095,40
Total R2048 SPOT									10,216,609,096,500.00	361,761,612,700	708,062,095,40
Total For R2048									10,216,609,096,500.00	361,761,612,700	708,062,095,40
R209 On 31/03/2036 Spot Bond			10.46000	69.00575	10.48000	68.83443			510,176,736,530,000.00	239,978,655,500	755,141,951,70
Total R209 SPOT									10,176,736,530,000.00	239,978,655,500	755,141,951,70
Total For R209									10,176,736,530,000.00	239,978,655,500	755,141,951,70
R210 On 31/03/2028 Spot Bond			2.84500	210.45957	2.83000	210.37822			71,430,672,205,500.00	25,107,441,900	85,311,950,10
Total R210 SPOT									1,430,672,205,500.00	25,107,441,900	85,311,950,10
Total For R210									1,430,672,205,500.00	25,107,441,900	85,311,950,10
R212 On 31/01/2022 Spot Bond			0.03000	174.54305	0.26000	174.22663			31,656,000,000,000.00	1,055,200,000,000	650,800,000,00

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 R212 SPOT										1,656,000,000,000.00	055,200,000,000	550,800,000,00
Total For R212										1,656,000,000,000.00	055,200,000,000	550,800,000,00
R213 On 28/02/2031 Spot Bond			9.61500	84.69130	9.64500	84.46200				216,708,097,367,500.00	542,559,344,500	747,476,183,70
Total R213 SPOT										16,708,097,367,500.00	542,559,344,500	747,476,183,70
Total For R213										16,708,097,367,500.00	542,559,344,500	747,476,183,70
R214 On 28/02/2041 Spot Bond			10.84500	65.69316	10.86500	65.52053				070,503,229,755,500.00	1,205,210,071,900	690,379,134,10
Total R214 SPOT										70,503,229,755,500.00	205,210,071,900	690,379,134,10
Total For R214										70,503,229,755,500.00	205,210,071,900	690,379,134,10
RDFB0 On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.44874				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.05905				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.68928				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.80076				0.00	96,000,000	24,000,00
Total RDFB14 SPOT										0.00	96,000,000	24,000,00
Total For RDFB14										0.00	96,000,000	24,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.55989				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.70968				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.07608				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.74549				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 ¹ On 22/03/2022 Spot Bond					0.00000	100.27944				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 ¹ On 22/03/2024 Spot Bond					0.00000	100.13230				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 ¹ On 22/03/2026 Spot Bond					0.00000	100.13834				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 ¹ On 29/03/2024 Spot Bond					0.00000	100.02731				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 ¹ On 22/08/2022 Spot Bond					0.00000	99.90513				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 ¹ On 22/08/2024 Spot Bond					0.00000	99.17969				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 ¹ On 28/11/2024 Spot Bond					0.00000	99.49120				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 ¹ On 26/07/2024 Spot Bond					0.00000	101.05545				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 ¹ On 13/05/2026 Spot Bond					0.00000	100.97567				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 ¹ On 17/09/2022 Spot Bond					0.00000	100.22344				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 ¹ On 31/01/2028 Spot Bond					0.00000	101.00789				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 ¹ On 07/12/2021 Spot Bond					0.00000	100.67425				0.00	0	
Total RED161 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 RED161									0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.61927			0.00	0	
Total RED402 SPOT									0.00	0	
Total For RED402									0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.60020			0.00	0	
Total RED501 SPOT									0.00	0	
Total For RED501									0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.38877			0.00	0	
Total RED603 SPOT									0.00	0	
Total For RED603									0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.07395			0.00	0	
Total RED704 SPOT									0.00	0	
Total For RED704									0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.49936			0.00	0	
Total RED705 SPOT									0.00	0	
Total For RED705									0.00	0	
RES40: On 13/10/2022 Spot Bond					0.00000	101.22993			0.00	0	
Total RES40 SPOT									0.00	0	
Total For RES40									0.00	0	
RES41: On 30/11/2022 Spot Bond					0.00000	100.51072			0.00	0	
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES49: On 03/08/2023 Spot Bond					0.00000	101.16070			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50: On 22/10/2023 Spot Bond					0.00000	101.13613			0.00	0	50,000,00
Total RES50 SPOT									0.00	0	50,000,00
Total For RES50									0.00	0	50,000,00
RES52: On 07/05/2024 Spot Bond					0.00000	100.79424			0.00	0	
Total RES52 SPOT									0.00	0	
Total For RES52									0.00	0	
RES53: On 20/09/2025 Spot Bond					0.00000	100.17280			0.00	0	
Total RES53 SPOT									0.00	0	
Total For RES53									0.00	0	
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.85000	108.30528	6.85000	108.24549				0.00	0	8,100,000.00
Total RW23 SPOT										0.00	0	8,100,000.00
Total For RW23										0.00	0	8,100,000.00
RW28 On 10/12/2028 Spot Bond			11.69500	96.29502	11.69500	96.20534			3,742,400,000.00		320,000,000	80,000.00
Total RW28 SPOT									3,742,400,000.00		320,000,000	80,000.00
Total For RW28									3,742,400,000.00		320,000,000	80,000.00
RW31 On 30/06/2031 Spot Bond			10.94500	101.23321	10.94500	101.14483				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.09415				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.97500	101.21414	9.97500	101.13342				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.33000	107.96203	5.33000	107.91574				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.86448				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.90858				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.42000	113.98124	7.42000	113.91356				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.48650				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS27 On 20/02/2024 Spot Bond			6.30500	109.54910	6.30500	109.49368				0.00	0	250,000,00
Total SBS27 SPOT										0.00	0	250,000,00
Total For SBS27										0.00	0	250,000,00
SBS3 On 25/05/2026 Spot Bond			7.47500	105.72577	7.47500	105.66254				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.78000	112.10250	7.78000	112.03238				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.62500	109.61128	6.62500	109.55209				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.75500	108.47563	6.75500	108.41689				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.80500	107.00259	8.80500	106.92746				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.22500	103.78343	4.22500	103.74758				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.43500	108.73652	5.43500	108.68899				0.00	0	10,000,00
Total SBS41 SPOT										0.00	0	10,000,00
Total For SBS41										0.00	0	10,000,00
SBS42 On 12/11/2025 Spot Bond			7.18000	116.29474	7.18000	116.22789				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.97000	117.81552	7.97000	117.74047				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.58500	107.99740	5.58500	107.94891				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.95132				0.00	0	
Total SBS47 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 SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.20803				0.00	2,500,000,000	1,350,000,000
Total SBS49 SPOT										0.00	2,500,000,000	1,350,000,000
Total For SBS49										0.00	2,500,000,000	1,350,000,000
SBS50 On 31/01/2022 Spot Bond			4.34000	103.26633	4.34000	103.23001				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.24000	6.24000	6.24000	109.19153				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.48289				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.79543				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.84369				0.00	10,492,000,000	2,658,000,000
Total SBS55 SPOT										0.00	10,492,000,000	2,658,000,000
Total For SBS55										0.00	10,492,000,000	2,658,000,000
SBS56 On 12/06/2022 Spot Bond			4.94000	105.45699	4.94000	105.41482				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.92421				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.08092				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.52453				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.60249				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.41966				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.01334				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.42179				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.30475				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.95598				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.96604				0.00	0	10,000,00
Total SBS68 SPOT										0.00	0	10,000,00
Total For SBS68										0.00	0	10,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.44069				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.53500	322.96300	1.53500	322.58575				0.00	0	20,000,00
Total SBSI11 SPOT										0.00	0	20,000,00
Total For SBSI11										0.00	0	20,000,00
SBSI14 On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	218.36453				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.56653				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.58585				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.80150				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT102 On 30/09/2022 Spot Bond					0.00000	103.17413				0.00	282,000,000	128,000,000
Total SBT102 SPOT										0.00	282,000,000	128,000,000
Total For SBT102										0.00	282,000,000	128,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	103.40073				0.00	80,000,000	40,000,000
Total SBT103 SPOT										0.00	80,000,000	40,000,000
Total For SBT103										0.00	80,000,000	40,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	104.06911				0.00	0	0
Total SBT104 SPOT										0.00	0	0
Total For SBT104										0.00	0	0
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBT105 SPOT										0.00	0	0
Total For SBT105										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	103.35547				0.00	120,000,000	30,000,000
Total SBT201 SPOT										0.00	120,000,000	30,000,000
Total For SBT201										0.00	120,000,000	30,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	102.09314				0.00	0	0
Total SBT202 SPOT										0.00	0	0
Total For SBT202										0.00	0	0
SBT203 On 03/12/2023 Spot Bond			6.54000	111.13751	6.54000	111.07890			91,560,000,000,000.00	14,000,000,000	3,600,000,000	
Total SBT203 SPOT									91,560,000,000,000.00	14,000,000,000	3,600,000,000	
Total For SBT203									91,560,000,000,000.00	14,000,000,000	3,600,000,000	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.75836				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SBT206 On 31/01/2025 Spot Bond					0.00000	102.06931				0.00	5,100,000,000	2,550,000,000
Total SBT206 SPOT										0.00	5,100,000,000	2,550,000,000
Total For SBT206										0.00	5,100,000,000	2,550,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	106.48226				0.00	4,804,000,000	2,666,000,000
Total SBT207 SPOT										0.00	4,804,000,000	2,666,000,000
Total For SBT207										0.00	4,804,000,000	2,666,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	101.44460				0.00	0	0
Total SBT208 SPOT										0.00	0	0
Total For SBT208										0.00	0	0
SBT209 On 29/06/2026 Spot Bond					0.00000	100.20785				0.00	0	0
Total SBT209 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.00994				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.67277				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.69657				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.59000	105.50100	8.59000	100.16694				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.69801				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.79376				0.00	24,000,000	6,000,00
Total SLRA5 SPOT										0.00	24,000,000	6,000,00
Total For SLRA5										0.00	24,000,000	6,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.72304				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.71677				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.76683				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.70432				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.76683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.75430				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.84186				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.24489				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.79185				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.78557				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.97000	106.56615	6.97000	112.37921				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.60184				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.50561				0.00	0	10,000,00
Total SNT05 SPOT										0.00	0	10,000,00
Total For SNT05										0.00	0	10,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.73810				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.94848				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.55957				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.53411				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.54684				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.09879				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.37987				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.20809				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.41286				0.00	0	300,000,0€
Total SPG007 SPOT										0.00	0	300,000,0€
Total For SPG007										0.00	0	300,000,0€
SPG00 On 15/10/2022 Spot Bond					0.00000	101.54051				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.35546				0.00	0	100,000,0€
Total SPG009 SPOT										0.00	0	100,000,0€
Total For SPG009										0.00	0	100,000,0€
SPG01 On 01/12/2023 Spot Bond					0.00000	100.57520				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.40466				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.17325				0.00	500,000,000	400,000,0€
Total SSA07 SPOT										0.00	500,000,000	400,000,0€
Total For SSA07										0.00	500,000,000	400,000,0€
SSA08 On 16/05/2024 Spot Bond					0.00000	100.01412				0.00	0	
Total SSA08 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 SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.79500	3.79500	3.79500	147.10397				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.62500	115.16761	7.62500	115.09699				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.13500	87.36171	9.13500	87.29706				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.83089				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.21194				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.57000	105.78491	6.57000	110.61600				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.94000	109.53750	4.94000	109.37975				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.52213				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.00193				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.39104				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.16500	2.16500	2.16500	318.46602				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.01889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.89233				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	99.95239				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.18000	3.18000	3.18000	150.00072				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.14000	5.14000	5.14000	106.63493				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			3.99500	3.99500	3.99500	107.24467				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.01000	4.01000	4.01000	196.22079				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.50196				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.49239				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.46884				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.25309				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN074 On 15/06/2023 Spot Bond					0.00000	100.24702				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN075 On 15/06/2028 Spot Bond					0.00000	100.59582				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN076 On 15/06/2023 Spot Bond					0.00000	100.53741				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN077 On 19/06/2023 Spot Bond					0.00000	100.17317				0.00	168,000,000	42,000,000
Total SSN077 SPOT										0.00	168,000,000	42,000,000
Total For SSN077										0.00	168,000,000	42,000,000
SSN078 On 13/07/2023 Spot Bond					0.00000	101.24044				0.00	116,000,000	29,000,000
Total SSN078 SPOT										0.00	116,000,000	29,000,000
Total For SSN078										0.00	116,000,000	29,000,000
SSN081 On 27/08/2024 Spot Bond					0.00000	100.56086				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN082 On 12/09/2025 Spot Bond					0.00000	100.30322				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN083 On 05/11/2023 Spot Bond					0.00000	100.88609				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN084 On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	219.92849				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN089 On 21/12/2026 Spot Bond					0.00000	99.03948				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	102.09626				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN096 On 28/05/2025 Spot Bond					0.00000	100.40360				0.00	0	
Total SSN096 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 SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.53664				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.38456				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.95000	90.52667	9.95000	90.45503				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.41091				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.18952				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.05500	94.87978	4.05500	195.70270				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.98000	90.20236	4.98000	216.19749				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.78905				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.73741				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	100.01963				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2021 Spot Bond					0.00000	100.23190				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.38677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN121 On 22/11/2021 Spot Bond					0.00000	100.56049				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN122 On 22/02/2022 Spot Bond					0.00000	100.54233				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN123 On 26/11/2021 Spot Bond					0.00000	100.47653				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN124 On 30/11/2021 Spot Bond					0.00000	100.41166				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN125 On 01/12/2021 Spot Bond					0.00000	100.39458				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN126 On 01/12/2021 Spot Bond					0.00000	100.39539				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN127 On 15/12/2021 Spot Bond					0.00000	100.20900				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN128 On 21/12/2021 Spot Bond					0.00000	100.12945				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN129 On 21/12/2021 Spot Bond					0.00000	100.13213				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN130 On 22/03/2022 Spot Bond					0.00000	100.12891				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.22000	102.70476	8.22000	102.63660				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T14A11 On 21/11/2021 Spot Bond					0.00000	100.56801				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.29000	103.98834	4.29000	103.95189				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.48739				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.53726				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.56149				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.85049	7.21000	100.79227				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.02903				0.00	1,600,000,000	800,000,000
Total TFS142 SPOT										0.00	1,600,000,000	800,000,000
Total For TFS142										0.00	1,600,000,000	800,000,000
TFS145 On 20/03/2022 Spot Bond					0.00000	100.50847				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.43960				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.81689				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.48987				0.00	0	
Total TFS154 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 TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.92769				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.26207				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.25696				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.60824				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.63501				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.10794				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.10450				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.50877				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.90972				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.16267				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.04924				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.05190				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TH10A: On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.72586				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.29000	104.45967	4.29000	104.42307				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.69328				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.27500	104.08982	4.27500	104.05346				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.67293				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.66944				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.62844				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.79653				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.78953				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.69199				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14D On 21/11/2021 Spot Bond					0.00000	101.04270				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.20243				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.13094				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.57524				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.52542				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.50308				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.55746				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.53411				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.60625				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.81720				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.86277				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.65607				0.00	0	
Total TH15C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.96970				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.63063				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.77090				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.18006				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.85610				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.67143				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.45675				0.00	0	790,000,00
Total TH16A2 SPOT										0.00	0	790,000,00
Total For TH16A2										0.00	0	790,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	100.99911	8.49000	100.93067				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.73031				0.00	2,100,000,000	1,050,000,00
Total TH16A4 SPOT										0.00	2,100,000,000	1,050,000,00
Total For TH16A4										0.00	2,100,000,000	1,050,000,00
TH16A: On 21/08/2024 Spot Bond					0.00000	100.56700				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.54047				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.56382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	100.68128	5.76000	100.63467				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.58715				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.62532				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.62744				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.62002				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.67089				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.65712				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.84762				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	100.93742				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	100.88461				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B1 On 21/02/2026 Spot Bond					0.00000	100.60915				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17C On 21/02/2026 Spot Bond					0.00000	100.64725				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.84172				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.46985				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.23242				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.27000	103.15390	6.27000	103.10114				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.37000	106.46260	7.37000	106.39876				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.29396				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.27033				0.00	128,000,000	32,000,00
Total TL27 SPOT										0.00	128,000,000	32,000,00
Total For TL27										0.00	128,000,000	32,000,00
TL28 On 24/04/2025 Spot Bond			8.10000	107.70633	8.10000	107.63626				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.62394				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.20430				0.00	0	50,000,00
Total TL30 SPOT										0.00	0	50,000,00
Total For TL30										0.00	0	50,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.51303				0.00	0	
Total TL31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.77276			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.86000	111.96872	6.86000	111.90717		891,800,000,000.00		130,000,000	1,245,486,10
Total TN23 SPOT								891,800,000,000.00		130,000,000	1,245,486,10
Total For TN23								891,800,000,000.00		130,000,000	1,245,486,10
TN23/R On 06/11/2023 Spot Bond			100.00000	31.44770	100.00000	31.24049			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.49000	104.44583	8.49000	104.37506			0.00	0	1,657,837,20
Total TN25 SPOT									0.00	0	1,657,837,20
Total For TN25									0.00	0	1,657,837,20
TN25/R On 19/08/2025 Spot Bond			100.00000	14.42136	100.00000	14.32634			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.45000	100.93069	9.45000	100.85474			0.00	0	18,555,901,40
Total TN27 SPOT									0.00	0	18,555,901,40
Total For TN27									0.00	0	18,555,901,40
TN27/R On 14/11/2027 Spot Bond			100.00000	12.83822	100.00000	12.75363			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.88500	97.68401	10.88500	97.59919		10,885,000,000,000.00		1,000,000,000	1,700,000,00
Total TN30 SPOT								10,885,000,000,000.00		1,000,000,000	1,700,000,00
Total For TN30								10,885,000,000,000.00		1,000,000,000	1,700,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.70007	8.00000	115.62570			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.10500	89.86188	12.10500	89.77535			0.00	0	2,810,000,00
Total TN40 SPOT									0.00	0	2,810,000,00
Total For TN40									0.00	0	2,810,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	99.85706	10.75000	99.77138			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.15993			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.16158				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.19869	7.61000	102.12412				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.13820				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.88409				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.28000	106.40512	6.28000	106.35150				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.68176				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.87949				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.12932				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.14414				0.00	8,000,000	2,000,000
Total TRA4A2 SPOT										0.00	8,000,000	2,000,000
Total For TRA4A2										0.00	8,000,000	2,000,000
TRA4A On 13/04/2024 Spot Bond					0.00000	101.20519				0.00	16,000,000	4,000,000
Total TRA4A3 SPOT										0.00	16,000,000	4,000,000
Total For TRA4A3										0.00	16,000,000	4,000,000
TRA4A On 13/04/2024 Spot Bond			6.57000	110.46716	6.57000	110.40865		105,120,000,000.00		16,000,000	16,000,000	4,000,000
Total TRA4A4 SPOT								105,120,000,000.00		16,000,000	16,000,000	4,000,000
Total For TRA4A4								105,120,000,000.00		16,000,000	16,000,000	4,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2022 Spot Bond					0.00000	101.14414				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.20519				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	104.09375	8.62000	104.02177				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.94850				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.17173				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.18264				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.23145				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.33099				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	98.24509				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	97.81619				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	97.71060				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	97.05372				0.00	0	
Total TSP259 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 TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	95.10811				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.63359				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.27458				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.10523				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	101.52395				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	101.40947				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	101.26405				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	101.88322				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.63104				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.51608				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.40389				0.00	0	
Total TWC384 SPOT										0.00	0	
Total For TWC384										0.00	0	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC385 SPOT										0.00	0	
Total For TWC385										0.00	0	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.16829				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.06500	105.12877	10.06500	105.04325				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.67300				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.75435				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.79187				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.95433				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.87894				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.08282				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.55381				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.65545				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.68044				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE17 On 27/08/2022 Spot Bond					0.00000	100.49441			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.54200			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	99.96514			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.22284			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.10e+017	129,767,325,600	366,157,549,800
Total for SPOT :									1.10e+017	129,767,325,600	366,157,549,800
Total Futures									1.10e+017	129,767,329,231	366,158,550,420
Total Options									0.00	0	143,800
Grand Total:									1.10e+017	129,767,329,231	366,158,694,220