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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/10/2021

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			11.43471	75.92270	11.58447	75.14448			0.00	0	
ES33	On	03/02/2022	Bond Future			11.68399	76.79471	11.84004	76.00873			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.93352	73.93755	12.09623	73.14266			0.00	0	8
ES33	On	04/08/2022	Bond Future			12.19393	74.80562	12.36383	74.00107			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/11/2021	Bond Future			11.88400	74.54955	12.02789	73.69870			0.00	0	
ES42	On	03/02/2022	Bond Future			12.10980	75.40577	12.25977	74.54631			0.00	0	3,58
ES42	On	05/05/2022	Bond Future			12.34379	72.05082	12.50048	71.18157			0.00	0	1,15
ES42	On	04/08/2022	Bond Future			12.58117	72.89541	12.74488	72.01563			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			155.50000	155.50000	155.36409	155.36409			26,590,500.00	171	4,75
I2025	On	03/02/2022	Bond Future			155.70228	155.70228	155.56710	155.56710			67,263,384.96	432	1,07
I2025	On	05/05/2022	Bond Future			157.56776	157.56776	157.43201	157.43201			0.00	0	16

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	04/08/2022	Bond Future			157.90105	157.90105	157.76387	157.76387			0.00	0	
Total I2025 Future												93,853,884.96	603	5,96
Total For I2025												93,853,884.96	603	5,96
I2029	On	04/11/2021	Bond Future			114.67466	114.67466	114.48807	114.48807			0.00	0	2,39
I2029	On	03/02/2022	Bond Future			115.99180	115.99180	115.80484	115.80484			0.00	0	2,47
I2029	On	05/05/2022	Bond Future			116.18188	116.18188	115.99334	115.99334			0.00	0	18
I2029	On	04/08/2022	Bond Future			117.62068	117.62068	117.43028	117.43028			0.00	0	
Total I2029 Future												0.00	0	4,95
Total For I2029												0.00	0	4,95
I2033	On	04/11/2021	Bond Future			108.89436	108.89436	108.94694	108.94694			0.00	0	2,43
I2033	On	03/02/2022	Bond Future			110.14515	110.14515	110.19991	110.19991			0.00	0	6,83
I2033	On	05/05/2022	Bond Future			110.18501	110.18501	110.24119	110.24119			0.00	0	2,12
I2033	On	04/08/2022	Bond Future			111.54952	111.54952	111.60678	111.60678			0.00	0	
Total I2033 Future												0.00	0	11,38
Total For I2033												0.00	0	11,38
I2038	On	04/11/2021	Bond Future			121.24327	121.24327	121.11919	121.11919			0.00	0	4,70
I2038	On	03/02/2022	Bond Future			120.85423	120.85423	120.73031	120.73031			0.00	0	2,66
I2038	On	05/05/2022	Bond Future			122.30220	122.30220	122.17783	122.17783			0.00	0	6,1
I2038	On	04/08/2022	Bond Future			121.99664	121.99664	121.87082	121.87082			0.00	0	
Total I2038 Future												0.00	0	8,04
Total For I2038												0.00	0	8,04
I2046	On	04/11/2021	Bond Future			109.34882	109.34882	109.23650	109.23650			831,925,822.56	7,608	9,51
I2046	On	03/02/2022	Bond Future			110.60470	110.60470	110.49274	110.49274			894,238,999.50	8,085	12,64
I2046	On	05/05/2022	Bond Future			110.04523	110.04523	109.93232	109.93232			17,387,146.34	158	1,7
I2046	On	04/08/2022	Bond Future			111.40816	111.40816	111.29442	111.29442			0.00	0	
Total I2046 Future												1,743,551,968.40	15,851	22,36
Total For I2046												1,743,551,968.40	15,851	22,36
I2050	On	04/11/2021	Bond Future			112.86281	112.86281	112.74743	112.74743			527,972,225.18	4,678	3,19
I2050	On	03/02/2022	Bond Future			112.17821	112.17821	112.06308	112.06308			524,769,666.38	4,678	6,18
I2050	On	05/05/2022	Bond Future			113.52212	113.52212	113.40657	113.40657			0.00	0	3,7
I2050	On	04/08/2022	Bond Future			112.90781	112.90781	112.79072	112.79072			0.00	0	
Total I2050 Future												1,052,741,891.56	9,356	9,75
Total For I2050												1,052,741,891.56	9,356	9,75
R186	On	04/11/2021	Bond Future			7.84323	115.04638	7.97264	114.47495		5.19	3,466,462,475.78	30,131	50,67
R186	On	03/02/2022	Bond Future			8.05947	111.05780	8.19716	110.48175		5.51	3,021,216,391.20	27,204	35,32
R186	On	05/05/2022	Bond Future			8.28799	112.36202	8.43520	111.77997		5.24	845,411,838.48	7,524	4,40
R186	On	04/08/2022	Bond Future			8.53639	108.39346	8.69441	107.80421		5.22	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												7,333,090,705.46	64,859	90,34
R186	On	04/11/2021	Bond Future		Call			14,474.95000	14.47495	15,046,380	5.35	0.00	0	
R186	On	04/11/2021	Bond Future		Put			0.00000	0.00000	0,000	5.35	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			264.46000	0.26446	429,390	5.12	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,160.89000	1.16089	754,390	5.12	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Call			915.22000	0.91522	1,283,600	5.24	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			12.67000	0.01267	3,120	5.76	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Put			400.18000	0.40018	197,130	5.24	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			943.60000	0.94360	1,317,800	5.24	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			384.82000	0.38482	187,590	5.24	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			972.31000	0.97231	1,352,360	5.25	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			369.80000	0.36980	178,420	5.25	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Call			3,453.30000	3.45330	4,015,180	5.76	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			229.58000	0.22958	287,370	5.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,052.30000	4.05230	3,534,040	5.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			218.13000	0.21813	273,090	5.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,127.96000	4.12796	3,606,870	5.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			223.73000	0.22373	280,160	5.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,090.00000	4.09000	3,570,380	5.29	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			4,284.36000	4.28436	3,730,490	4.69	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,064.69000	2.06469	1,686,490	5.16	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			101.10000	0.10110	117,940	4.88	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			7,090.70000	7.09070	6,525,490	4.88	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			288.59000	0.28859	330,910	4.74	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.28	Put			4,963.52000	4.96352	4,423,790	4.74	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			436.67000	0.43667	464,850	4.69	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.64	Put			1,473.42000	1.47342	1,156,940	5.30	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.88	Call			874.54000	0.87454	975,660	4.94	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.88	Put			3,090.41000	3.09041	2,609,480	4.94	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,550.87000	1.55087	1,752,670	5.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,085.28000	2.08528	1,705,030	5.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			1,569.92000	1.56992	1,773,770	5.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,589.09000	1.58909	1,795,000	5.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,044.24000	2.04424	1,668,100	5.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,276.69000	2.27669	2,542,260	5.30	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call			178.18000	0.17818	201,950	4.62	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,874.77000	6.87477	6,309,290	4.62	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			900.95000	0.90095	978,810	4.77	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,674.43000	3.67443	3,163,040	4.77	0.00	0	

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	8.13	Call			1,128.54000	1.12854	1,242,700	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,252.06000	3.25206	2,776,970	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,142.90000	1.14290	1,259,310	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,228.34000	3.22834	2,755,500	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,157.37000	1.15737	1,276,040	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,204.74000	3.20474	2,734,160	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,806.78000	4.80678	5,187,080	5.85	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			866.49000	0.86649	657,540	5.85	0.00	0	3,60
Total R186 Option												0.00	0	53,25
Total For R186												7,333,090,705.46	64,859	143,60
R197	On	04/11/2021	Bond Future			328.77870	328.77870	328.75063	328.75063			0.00	0	1,18
R197	On	03/02/2022	Bond Future			324.31873	324.31873	324.29532	324.29532			0.00	0	98
R197	On	05/05/2022	Bond Future			328.20446	328.20446	328.18306	328.18306			0.00	0	23
R197	On	04/08/2022	Bond Future			323.88148	323.88148	323.85967	323.85967			0.00	0	
Total R197 Future												0.00	0	2,37
Total For R197												0.00	0	2,37
R202	On	04/11/2021	Bond Future			241.92143	241.92143	241.79572	241.79572			1,783,686,703.39	7,373	4,48
R202	On	03/02/2022	Bond Future			240.32528	240.32528	240.20192	240.20192			1,394,607,599.84	5,803	7,88
R202	On	05/05/2022	Bond Future			243.20459	243.20459	243.08140	243.08140			102,632,336.98	422	47
R202	On	04/08/2022	Bond Future			241.76117	241.76117	241.63683	241.63683			0.00	0	
Total R202 Future												3,280,926,640.21	13,598	12,78
Total For R202												3,280,926,640.21	13,598	12,78
R2023	On	04/11/2021	Bond Future			5.35211	104.47418	5.39092	104.42474		1.14	328,571,296.10	3,145	12,57
R2023	On	03/02/2022	Bond Future			5.56788	105.64822	5.61492	105.59985		1.11	250,174,984.96	2,368	5,73
R2023	On	05/05/2022	Bond Future			5.82510	102.97846	5.88621	102.93026		0.91	80,014,263.42	777	71
R2023	On	04/08/2022	Bond Future			6.26093	104.19469	6.34982	104.14586		0.64	0.00	0	
Total R2023 Future												658,760,544.48	6,290	19,08
R2023	On	04/11/2021	Bond Future	4.90	Call			0.55000	0.00055	0,770	0.96	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			628.38000	0.62838	579,160	0.96	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			0.66000	0.00066	0,890	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			615.65000	0.61565	566,440	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			0.79000	0.00079	1,020	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			602.94000	0.60294	553,730	0.95	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			26.55000	0.02655	48,710	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			578.69000	0.57869	552,480	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			22.81000	0.02281	43,120	0.89	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			595.68000	0.59568	567,620	0.89	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			24.69000	0.02469	45,790	0.89	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 Interr
R2023	On	03/02/2022	Bond Future	5.07	Put			587.20000	0.58720	559,930	0.89	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			164.28000	0.16428	143,920	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			495.50000	0.49550	523,520	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			162.24000	0.16224	142,060	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			483.92000	0.48392	511,570	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			166.35000	0.16635	145,800	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			489.70000	0.48970	517,540	0.96	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			165.12000	0.16512	174,270	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			335.51000	0.33551	295,830	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			167.62000	0.16762	176,940	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			332.50000	0.33250	292,990	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			162.63000	0.16263	171,630	0.61	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			338.52000	0.33852	298,690	0.61	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												658,760,544.48	6,290	19,08
R2030	On	04/11/2021	Bond Future			9.42162	94.15973	9.61598	93.12850		8.65	5,614,933,019.36	59,632	93,48
R2030	On	03/02/2022	Bond Future			9.63489	91.21396	9.83820	90.17258		8.92	4,035,123,162.48	44,238	64,28
R2030	On	05/05/2022	Bond Future			9.85637	92.28548	10.06936	91.23251		8.42	1,359,549,691.36	14,732	14,73
R2030	On	04/08/2022	Bond Future			10.09491	89.35366	10.31870	88.28781		8.43	0.00	0	
Total R2030 Future												11,009,605,873.20	118,602	172,44
R2030	On	04/11/2021	Bond Future	8.27	Call			0.04000	0.00004	0,170	7.92	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.61	Call			5,059.80000	5.05980	6,081,470	10.17	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Put			4,606.60000	4.60660	3,590,080	8.02	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			6.79000	0.00679	21,500	8.02	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.75	Put			4,717.82000	4.71782	3,699,250	8.02	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			5.71000	0.00571	18,370	8.02	0.00	0	3,28
R2030	On	04/11/2021	Bond Future	8.27	Put			7,458.69000	7.45869	6,427,590	7.92	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			1,795.56000	1.79556	2,629,180	9.18	0.00	0	2
R2030	On	04/11/2021	Bond Future	11.44	Put			0.06000	0.00006	0,010	10.98	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			8,987.79000	8.98779	10,018,970	10.98	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			0.22000	0.00022	0,030	10.81	0.00	0	2
R2030	On	04/11/2021	Bond Future	11.26	Call			8,153.74000	8.15374	9,184,780	10.81	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			12.19000	0.01219	2,630	10.17	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Call			238.49000	0.23849	498,490	8.45	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			12.88000	0.01288	2,800	10.16	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			5,011.53000	5.01153	6,032,680	10.16	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			13.60000	0.01360	2,980	10.15	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			4,963.26000	4.96326	5,983,870	10.15	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			315.16000	0.31516	117,550	9.18	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
R2030	On	04/11/2021	Bond Future	8.80	Call			0.00000	0.00000	27,040	8.03	15,142.40	560	56
R2030	On	04/11/2021	Bond Future	9.40	Put			0.00000	0.00000	848,150	8.55	0.00	0	
R2030	On	04/11/2021	Bond Future	9.40	Call			0.00000	0.00000	732,510	8.55	410,205.60	560	56
R2030	On	04/11/2021	Bond Future	9.35	Put			1,716.24000	1.71624	992,240	8.50	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.35	Call			301.23000	0.30123	608,460	8.50	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,922.65000	1.92265	1,151,420	8.45	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Put			2,140.34000	2.14034	1,325,520	8.40	0.00	0	5,00
R2030	On	04/11/2021	Bond Future	9.25	Call			186.02000	0.18602	402,430	8.40	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put			2,367.48000	2.36748	1,513,300	8.34	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			142.00000	0.14200	319,050	8.34	0.00	0	
R2030	On	04/11/2021	Bond Future	8.80	Put			0.00000	0.00000	3,427,480	8.03	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			439.82000	0.43982	279,750	10.19	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			5,400.73000	5.40073	6,282,040	10.19	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,989.02000	1.98902	1,455,120	8.94	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			1,692.48000	1.69248	2,199,960	8.94	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,496.68000	2.49668	1,878,560	8.82	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,275.04000	1.27504	1,698,300	8.82	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Put			2,981.09000	2.98109	2,293,310	8.71	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			979.25000	0.97925	1,332,850	8.71	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			3,015.11000	3.01511	2,322,770	8.70	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			960.95000	0.96095	1,309,990	8.70	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			3,049.56000	3.04956	2,352,500	8.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			943.05000	0.94305	1,287,370	8.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			3,333.76000	3.33376	2,600,460	8.62	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			807.03000	0.80703	1,115,110	8.62	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put			5,453.69000	5.45369	4,535,830	8.19	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			244.42000	0.24442	367,940	8.19	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Put			7,835.10000	7.83510	6,835,610	8.22	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			69.82000	0.06982	111,710	8.22	0.00	0	10
R2030	On	05/05/2022	Bond Future	9.95	Call			2,059.66000	2.05966	2,542,940	8.39	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			882.95000	0.88295	639,180	9.45	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			5,486.91000	5.48691	6,296,110	9.45	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			2,042.69000	2.04269	1,566,800	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			2,729.37000	2.72937	3,306,450	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call			349.96000	0.34996	475,860	7.77	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.20	Put			2,063.85000	2.06385	1,584,260	8.56	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.20	Call			2,701.93000	2.70193	3,275,310	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			2,085.17000	2.08517	1,601,880	8.55	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			2,674.62000	2.67462	3,244,300	8.55	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,647.80000	2.64780	2,078,110	8.39	0.00	0	1,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	7.73	Call		35.91000	0.03591	52,920	7.92	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Put		4,525.70000	4.52570	3,744,320	7.99	0.00	0	1,000
R2030	On	05/05/2022	Bond Future	9.35	Call		904.84000	0.90484	1,176,430	7.99	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put		6,437.15000	6.43715	5,525,710	7.75	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		402.33000	0.40233	543,860	7.75	0.00	0	1,800
R2030	On	05/05/2022	Bond Future	8.81	Put		6,812.71000	6.81271	5,885,640	7.77	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put		8,494.73000	8.49473	7,515,260	7.83	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		185.82000	0.18582	259,320	7.83	0.00	0	1,000
R2030	On	05/05/2022	Bond Future	8.14	Put		10,238.43000	10.23843	9,226,210	7.89	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		94.30000	0.09430	135,050	7.89	0.00	0	1,800
R2030	On	05/05/2022	Bond Future	7.73	Put		12,521.37000	12.52137	11,485,410	7.92	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Put		10,411.43000	10.41143	9,409,680	7.76	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		175.62000	0.17562	239,720	7.76	0.00	0	800
R2030	On	04/08/2022	Bond Future	9.55	Put		4,904.68000	4.90468	4,141,920	7.98	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,174.05000	1.17405	1,477,140	7.98	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		4,939.03000	4.93903	4,173,390	7.97	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,158.56000	1.15856	1,458,770	7.97	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put		6,846.40000	6.84640	5,957,470	7.77	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call		581.03000	0.58103	757,950	7.77	0.00	0	800
R2030	On	04/08/2022	Bond Future	10.95	Put		1,621.32000	1.62132	1,268,520	9.02	0.00	0	800
R2030	On	04/08/2022	Bond Future	10.95	Call		4,541.58000	4.54158	5,254,630	9.02	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		4,870.48000	4.87048	4,110,610	7.99	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		1,189.66000	1.18966	1,495,640	7.99	0.00	0	
Total R2030 Option											425,348.00	1,120	34,370
Total For R2030											11,010,031,221.20	119,722	206,820
R2032	On	04/11/2021	Bond Future			10.01582	89.64557	10.18963	88.63169	9.78	1,211,649,524.12	13,516	113,700
R2032	On	03/02/2022	Bond Future			10.22614	90.65303	10.40722	89.62904	9.72	1,225,266,353.48	13,516	91,100
R2032	On	05/05/2022	Bond Future			10.44042	87.57116	10.62933	86.53579	9.57	0.00	0	20,300
R2032	On	04/08/2022	Bond Future			10.66342	88.58509	10.86073	87.53724	9.31	0.00	0	
Total R2032 Future											2,436,915,877.60	27,032	225,270
R2032	On	04/11/2021	Bond Future	9.33	Call		4.04000	0.00404	12,570	8.77	0.00	0	700
R2032	On	04/11/2021	Bond Future	11.70	Call		8,184.75000	8.18475	9,198,230	11.91	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		0.50000	0.00050	0,070	11.91	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,134.10000	8.13410	9,147,550	11.91	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		2,293.06000	2.29306	1,469,570	9.07	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		177.76000	0.17776	368,150	9.07	0.00	0	700
R2032	On	04/11/2021	Bond Future	9.33	Put		5,175.43000	5.17543	4,170,080	8.77	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		0.00000	0.00000	0,000	12.37	0.00	0	700
R2032	On	04/11/2021	Bond Future	12.81	Call		13,546.09000	13.54609	14,559,970	12.37	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/11/2021	Bond Future	11.71	Put			0.43000	0.00043	0,060	11.92	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			8,235.37000	8.23537	9,248,880	11.92	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			0.46000	0.00046	0,060	11.91	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			1,411.36000	1.41136	999,000	9.88	0.00	0	1,00
R2032	On	03/02/2022	Bond Future	10.65	Call			2,759.20000	2.75920	3,370,830	9.88	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			707.15000	0.70715	468,970	10.57	0.00	0	2'
R2032	On	03/02/2022	Bond Future	11.13	Call			4,637.78000	4.63778	5,423,590	10.57	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			915.83000	0.91583	620,930	10.28	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.95	Call			3,890.45000	3.89045	4,619,540	10.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			1,893.57000	1.89357	1,386,620	9.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call			2,077.22000	2.07722	2,594,260	9.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			984.64000	0.98464	671,970	10.20	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.90	Call			3,691.06000	3.69106	4,402,380	10.20	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,391.11000	1.39111	983,050	9.89	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.66	Call			2,793.86000	2.79386	3,409,790	9.89	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,136.72000	2.13672	1,587,380	9.57	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			1,814.89000	1.81489	2,289,540	9.57	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,672.66000	1.67266	1,207,190	9.75	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.53	Call			2,357.85000	2.35785	2,916,370	9.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			1,867.93000	1.86793	1,365,640	9.67	0.00	0	15
R2032	On	03/02/2022	Bond Future	10.45	Call			2,107.50000	2.10750	2,629,200	9.67	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			4,059.77000	4.05977	3,257,550	8.82	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.81	Call			620.35000	0.62035	842,120	8.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			1,919.48000	1.91948	1,407,860	9.65	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			2,047.16000	2.04716	2,559,530	9.65	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,945.67000	1.94567	1,429,360	9.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call			2,017.33000	2.01733	2,525,010	9.64	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Put			5,140.67000	5.14067	4,251,170	8.46	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			328.03000	0.32803	462,520	8.46	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.14	Put			2,785.86000	2.78586	2,135,180	9.31	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			1,269.06000	1.26906	1,642,370	9.31	0.00	0	
R2032	On	03/02/2022	Bond Future	9.90	Put			3,679.89000	3.67989	2,916,690	8.96	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Call			770.33000	0.77033	1,031,120	8.96	0.00	0	90
R2032	On	03/02/2022	Bond Future	8.91	Put			9,022.01000	9.02201	8,021,700	8.58	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			47.16000	0.04716	70,840	8.58	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.67	Put			4,699.44000	4.69944	3,841,640	8.60	0.00	0	1,00
R2032	On	03/02/2022	Bond Future	9.67	Call			427.44000	0.42744	593,630	8.60	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Put			4,941.74000	4.94174	4,065,900	8.52	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			369.91000	0.36991	518,060	8.52	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.57	Put			5,191.00000	5.19100	4,298,170	8.45	0.00	0	

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	9.57	Call		318.02000	0.31802	449,180	8.45	0.00	0	1,08
R2032	On	03/02/2022	Bond Future	9.14	Put		7,613.35000	7.61335	6,634,560	8.48	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		95.10000	0.09510	140,300	8.48	0.00	0	9
R2032	On	05/05/2022	Bond Future	11.18	Call		4,340.80000	4.34080	5,007,180	10.01	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		3,835.03000	3.83503	4,458,250	9.84	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,658.08000	1.65808	1,242,740	9.83	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		3,799.76000	3.79976	4,419,790	9.83	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,675.26000	1.67526	1,256,720	9.81	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		3,764.37000	3.76437	4,381,200	9.81	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,415.87000	1.41587	1,046,880	10.01	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.98	Call		3,626.95000	3.62695	4,230,430	9.77	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Put		3,521.65000	3.52165	2,837,670	9.13	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call		1,649.86000	1.64986	2,001,250	9.13	0.00	0	99
R2032	On	05/05/2022	Bond Future	10.18	Put		3,892.47000	3.89247	3,167,840	9.00	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		1,402.18000	1.40218	1,712,920	9.00	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.04	Put		1,640.83000	1.64083	1,228,680	9.84	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put		6,449.25000	6.44925	5,542,250	8.47	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call		480.77000	0.48077	609,140	8.47	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.98	Put		1,748.57000	1.74857	1,316,680	9.77	0.00	0	99
R2032	On	04/08/2022	Bond Future	11.60	Call		5,352.49000	5.35249	6,120,340	10.15	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		1,575.72000	1.57572	1,295,720	10.15	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		6,433.89000	6.43389	7,259,520	10.51	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		1,237.51000	1.23751	1,015,290	10.51	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		1,424.10000	1.42410	1,773,070	8.88	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		5,001.99000	5.00199	4,303,110	8.88	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		730.89000	0.73089	898,570	8.47	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put		7,035.05000	7.03505	6,154,880	8.47	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		1,443.15000	1.44315	1,795,200	8.89	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,965.41000	4.96541	4,269,610	8.89	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		1,462.35000	1.46235	1,817,480	8.90	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,929.02000	4.92902	4,236,300	8.90	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		209.97000	0.20997	266,780	8.38	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		11,001.11000	11.00111	10,010,070	8.38	0.00	0	
Total R2032 Option											0.00	0	17,39
Total For R2032											2,436,915,877.60	27,032	242,66
R2035	On	04/11/2021	Bond Future			10.50567	90.14146	10.66426	89.12119	10.79	251,404,531.94	2,789	77,20
R2035	On	03/02/2022	Bond Future			10.71575	91.15441	10.88079	90.12406	10.76	254,229,649.49	2,789	53,14
R2035	On	05/05/2022	Bond Future			10.92142	87.74702	11.09315	86.70519	10.65	0.00	0	8,92
R2035	On	04/08/2022	Bond Future			11.13749	88.76103	11.31652	87.70673	10.34	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total R2035 Future												505,634,181.43	5,578	139,26
R2035	On	04/11/2021	Bond Future	10.11	Call			58.70000	0.05870	127,160	9.84	0.00	0	3
R2035	On	04/11/2021	Bond Future	10.11	Put			3,700.25000	3.70025	2,748,440	9.84	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			62.85000	0.06285	135,290	9.84	0.00	0	4
R2035	On	04/11/2021	Bond Future	10.12	Put			3,636.79000	3.63679	2,688,960	9.84	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			126.56000	0.12656	255,070	9.87	0.00	0	7
R2035	On	04/11/2021	Bond Future	10.60	Put			1,191.50000	1.19150	654,390	10.54	0.00	0	3
R2035	On	04/11/2021	Bond Future	10.62	Call			838.82000	0.83882	1,344,290	10.57	0.00	0	4
R2035	On	04/11/2021	Bond Future	10.62	Put			1,121.85000	1.12185	607,050	10.57	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			125.38000	0.12538	44,960	11.75	0.00	0	3
R2035	On	04/11/2021	Bond Future	11.75	Call			6,557.39000	6.55739	7,570,530	12.87	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			9.38000	0.00938	2,250	12.87	0.00	0	7
R2035	On	04/11/2021	Bond Future	10.26	Call			151.51000	0.15151	299,790	9.90	0.00	0	1
R2035	On	04/11/2021	Bond Future	10.26	Put			2,786.38000	2.78638	1,914,390	9.90	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Call			780.14000	0.78014	1,263,300	10.54	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			0.08000	0.00008	0,010	13.73	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			10,817.98000	10.81798	11,838,180	13.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			0.08000	0.00008	0,010	13.74	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Call			2,803.52000	2.80352	3,695,850	11.45	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			208.20000	0.20820	80,260	11.45	0.00	0	7
R2035	On	04/11/2021	Bond Future	11.20	Call			3,449.05000	3.44905	4,388,900	11.75	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Put			2,961.49000	2.96149	2,069,730	9.87	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Call			17,176.72000	17.17672	18,196,990	13.99	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			0.00000	0.00000	0,000	13.99	0.00	0	4
R2035	On	04/11/2021	Bond Future	12.51	Call			10,712.71000	10.71271	11,732,900	13.72	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			0.09000	0.00009	0,010	13.72	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call			10,765.37000	10.76537	11,785,570	13.73	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			256.76000	0.25676	349,000	9.31	0.00	0	2
R2035	On	03/02/2022	Bond Future	9.92	Put			6,511.18000	6.51118	5,573,070	9.31	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call			622.08000	0.62208	818,460	9.66	0.00	0	5
R2035	On	03/02/2022	Bond Future	10.24	Put			4,723.39000	4.72339	3,889,420	9.66	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			654.50000	0.65450	859,100	9.70	0.00	0	2
R2035	On	03/02/2022	Bond Future	10.26	Put			4,623.63000	4.62363	3,797,880	9.70	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			142.64000	0.14264	196,120	9.41	0.00	0	6
R2035	On	03/02/2022	Bond Future	9.70	Put			7,919.83000	7.91983	6,942,960	9.41	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			814.21000	0.81421	1,057,190	9.85	0.00	0	1,6
R2035	On	03/02/2022	Bond Future	10.35	Put			4,191.89000	4.19189	3,404,520	9.85	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			1,400.57000	1.40057	1,766,060	10.26	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			3,100.46000	3.10046	2,435,600	10.26	0.00	0	2

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	10.10	Call			424.78000	0.42478	568,160	9.43	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			5,459.20000	5.45920	4,572,230	9.43	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Call			2,706.19000	2.70619	3,272,260	10.80	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,789.68000	1.78968	1,325,400	10.80	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.05	Call			2,778.80000	2.77880	3,353,850	10.82	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,740.51000	1.74051	1,285,210	10.82	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.34	Call			795.20000	0.79520	1,033,840	9.83	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put			4,238.32000	4.23832	3,446,610	9.83	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.22	Call			3,429.52000	3.42952	4,077,550	11.02	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,366.20000	1.36620	983,880	11.02	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			3,469.55000	3.46955	4,121,660	11.04	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			1,346.49000	1.34649	968,250	11.04	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Call			1,507.03000	1.50703	1,892,270	10.32	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,952.80000	2.95280	2,307,690	10.32	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.28	Call			3,674.93000	3.67493	4,346,850	11.11	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,254.10000	1.25410	895,670	11.11	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			3,885.73000	3.88573	4,576,640	11.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			1,168.65000	1.16865	829,210	11.19	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.11	Call			3,001.78000	3.00178	3,603,300	10.89	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,599.67000	1.59967	1,170,840	10.89	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			5,698.29000	5.69829	6,514,450	11.91	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			665.12000	0.66512	450,930	11.91	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call			6,416.88000	6.41688	7,268,340	12.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			539.31000	0.53931	360,420	12.19	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.24	Call			3,509.76000	3.50976	4,165,930	11.05	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			1,327.03000	1.32703	952,850	11.05	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			4,143.90000	4.14390	4,856,640	11.29	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			1,073.33000	1.07333	755,720	11.29	0.00	0	68
R2035	On	05/05/2022	Bond Future	11.64	Put			1,584.91000	1.58491	1,284,890	11.48	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			4,824.50000	4.82450	5,569,340	11.50	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			1,568.53000	1.56853	1,271,540	11.50	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			4,743.63000	4.74363	5,482,380	11.46	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			1,601.46000	1.60146	1,298,380	11.46	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			4,784.01000	4.78401	5,525,820	11.48	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call			1,543.37000	1.54337	1,885,400	9.81	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			5,628.88000	5.62888	4,916,610	9.81	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call			1,714.96000	1.71496	2,083,440	9.89	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			5,302.72000	5.30272	4,616,900	9.89	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			1,759.65000	1.75965	2,134,710	9.91	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			5,223.60000	5.22360	4,544,360	9.91	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2035	On	04/08/2022	Bond Future	11.13	Call			2,752.11000	2.75211	3,238,580	10.24	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			3,850.93000	3.85093	3,283,100	10.24	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Call			486.10000	0.48610	584,310	9.36	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			9,777.60000	9.77760	8,821,510	9.36	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			1,737.23000	1.73723	2,109,140	9.90	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			5,263.05000	5.26305	4,580,660	9.90	0.00	0	
Total R2035 Option												0.00	0	15,43
Total For R2035												505,634,181.43	5,578	154,71
R2037	On	04/11/2021	Bond Future			10.69318	85.99440	10.84127	85.03692		11.26	3,038,010,163.20	35,328	88,94
R2037	On	03/02/2022	Bond Future			10.89207	82.70666	11.04595	81.73974		11.83	2,901,680,459.44	35,084	81,88
R2037	On	05/05/2022	Bond Future			11.09460	83.67835	11.25461	82.70066		11.16	0.00	0	11,88
R2037	On	04/08/2022	Bond Future			11.30921	80.39151	11.47598	79.40222		11.43	0.00	0	
Total R2037 Future												5,939,690,622.64	70,412	182,68
R2037	On	04/11/2021	Bond Future	11.49	Call			4,077.28000	4.07728	4,996,460	12.97	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put			70.30000	0.07030	32,000	12.97	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			8,612.20000	8.61220	9,568,900	14.28	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			1.06000	0.00106	0,280	14.28	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.81	Call			11,301.90000	11.30190	12,259,340	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			0.05000	0.00005	0,010	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call			11,353.13000	11.35313	12,310,580	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			0.04000	0.00004	0,010	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			11,404.32000	11.40432	12,361,770	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			0.04000	0.00004	0,010	14.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			3,709.96000	3.70996	4,412,950	12.55	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			1,190.78000	1.19078	926,850	12.55	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			3,751.61000	3.75161	4,458,460	12.56	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			1,173.04000	1.17304	912,970	12.56	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			3,668.63000	3.66863	4,367,420	12.53	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			1,208.91000	1.20891	940,780	12.53	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			1,516.20000	1.51620	1,242,790	11.93	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			4,874.74000	4.87474	5,582,060	11.94	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			1,500.28000	1.50028	1,229,910	11.94	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			4,915.53000	4.91553	5,626,070	11.96	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			1,484.31000	1.48431	1,217,160	11.96	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			4,833.84000	4.83384	5,538,120	11.93	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			1,729.23000	1.72923	2,077,930	10.85	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			5,225.05000	5.22505	4,584,460	10.85	0.00	0	4
R2037	On	04/08/2022	Bond Future	10.91	Call			1,751.81000	1.75181	2,103,790	10.86	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			5,185.01000	5.18501	4,547,700	10.86	0.00	0	

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	04/08/2022	Bond Future	10.10	Call		568.64000	0.56864	668,130	10.36	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		9,309.32000	9.30932	8,419,520	10.36	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,104.64000	3.10464	3,600,460	11.36	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,434.68000	3.43468	2,941,210	11.36	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		1,707.07000	1.70707	2,052,520	10.84	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		5,265.59000	5.26559	4,621,750	10.84	0.00	0	
Total R2037 Option											0.00	0	1,35
Total For R2037											5,939,690,622.64	70,412	184,00
R2040	On	04/11/2021	Bond Future			10.80682	88.17701	10.94968	87.18586	11.70	4,983,059,189.12	56,512	54,32
R2040	On	03/02/2022	Bond Future			11.00008	84.66350	11.14855	83.66256	12.31	3,885,969,986.50	45,899	42,83
R2040	On	05/05/2022	Bond Future			11.19636	85.65823	11.35075	84.64620	11.60	909,090,794.99	10,613	8,51
R2040	On	04/08/2022	Bond Future			11.40407	82.14371	11.56501	81.11966	11.89	0.00	0	
Total R2040 Future											9,778,119,970.61	113,024	105,70
R2040	On	04/11/2021	Bond Future	12.89	Call		11,832.01000	11.83201	12,823,110	15.66	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		0.07000	0.00007	0,020	15.66	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		11,885.92000	11.88592	12,877,010	15.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		0.07000	0.00007	0,010	15.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		11,939.75000	11.93975	12,930,850	15.70	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		0.06000	0.00006	0,010	15.70	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,046.15000	4.04615	4,778,810	12.84	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,178.50000	1.17850	910,220	12.84	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		3,956.67000	3.95667	4,680,800	12.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,215.52000	1.21552	938,710	12.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,001.32000	4.00132	4,729,670	12.82	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,196.88000	1.19688	924,290	12.82	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		6,244.70000	6.24470	5,481,970	10.75	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		5,114.39000	5.11439	5,846,650	12.56	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		1,667.64000	1.66764	1,387,870	12.56	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,633.29000	1.63329	1,359,510	12.60	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		10,457.63000	10.45763	11,369,170	14.72	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		556.46000	0.55646	455,970	14.72	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Call		217.62000	0.21762	248,870	10.39	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		11,182.14000	11.18214	10,201,360	10.39	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		919.10000	0.91910	1,168,400	10.75	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		5,157.74000	5.15774	5,892,900	12.58	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,650.38000	1.65038	1,373,510	12.58	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		5,201.18000	5.20118	5,939,430	12.60	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		1,980.10000	1.98010	2,354,140	11.44	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		5,397.45000	5.39745	4,747,440	11.44	0.00	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	04/08/2022	Bond Future	11.05	Call			2,004.87000	2.00487	2,382,000	11.45	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			5,355.03000	5.35503	4,708,110	11.45	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			1,955.23000	1.95523	2,326,160	11.43	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put			5,439.86000	5.43986	4,786,740	11.43	0.00	0	
Total R2040 Option												0.00	0	3,60
Total For R2040												9,778,119,970.61	113,024	109,30
R2044	On	04/11/2021	Bond Future			10.83450	84.97735	10.97199	84.00655		12.19	2,103,699,276.60	24,756	48,38
R2044	On	03/02/2022	Bond Future			11.01800	81.55304	11.16088	80.57262		12.83	1,492,828,397.20	18,305	22,13
R2044	On	05/05/2022	Bond Future			11.20397	82.51127	11.35254	81.51993		12.09	481,948,328.07	5,841	5,73
R2044	On	04/08/2022	Bond Future			11.40042	79.08549	11.55527	78.08248		12.39	0.00	0	
Total R2044 Future												4,078,476,001.87	48,902	76,26
R2044	On	04/11/2021	Bond Future	12.89	Call			11,757.10000	11.75710	12,727,810	16.85	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			0.12000	0.00012	0,030	16.85	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			11,810.64000	11.81064	12,781,360	16.87	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			0.11000	0.00011	0,030	16.87	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			11,864.12000	11.86412	12,834,840	16.90	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			0.11000	0.00011	0,030	16.90	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			4,108.15000	4.10815	4,842,090	13.43	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put			1,152.06000	1.15206	905,580	13.43	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call			4,016.98000	4.01698	4,742,790	13.39	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put			1,188.60000	1.18860	933,990	13.39	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			4,062.40000	4.06240	4,792,380	13.41	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			1,170.12000	1.17012	919,680	13.41	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put			1,619.05000	1.61905	1,366,510	13.15	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call			5,266.38000	5.26638	6,007,910	13.17	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put			1,602.31000	1.60231	1,352,500	13.17	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call			5,178.18000	5.17818	5,914,020	13.13	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put			1,636.18000	1.63618	1,380,680	13.13	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call			5,222.13000	5.22213	5,960,930	13.15	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call			2,110.94000	2.11094	2,502,710	11.98	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put			5,190.94000	5.19094	4,579,700	11.98	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call			2,136.97000	2.13697	2,531,850	11.99	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put			5,148.65000	5.14865	4,540,520	11.99	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call			2,085.09000	2.08509	2,473,460	11.97	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put			5,233.51000	5.23351	4,618,870	11.97	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												4,078,476,001.87	48,902	76,26
R2048	On	04/11/2021	Bond Future			10.77344	84.07129	10.91080	83.07094		12.54	1,783,320,203.48	21,212	140,62
R2048	On	03/02/2022	Bond Future			10.95307	85.01608	11.09593	84.00577		12.51	802,381,763.04	9,438	129,28

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	05/05/2022	Bond Future			11.12760	81.59974	11.27613	80.57811	12.44	255,733,585.16	3,134	2,0
R2048	On	04/08/2022	Bond Future			11.30965	82.54196	11.46435	81.50827	12.07	0.00	0	
Total R2048 Future											2,841,435,551.68	33,784	271,94
R2048	On	04/11/2021	Bond Future	9.60	Call			0.08000	0.00008	0,130	12.27	0.00	0
R2048	On	04/11/2021	Bond Future	9.60	Put			10,494.09000	10.49409	9,493,790	12.27	0.00	0
R2048	On	04/11/2021	Bond Future	10.20	Call			18.95000	0.01895	38,820	11.81	0.00	0
R2048	On	04/11/2021	Bond Future	10.20	Put			5,436.51000	5.43651	4,456,030	11.81	0.00	1,0
R2048	On	04/11/2021	Bond Future	10.30	Call			39.96000	0.03996	80,010	11.77	0.00	0
R2048	On	04/11/2021	Bond Future	12.83	Put			0.26000	0.00026	0,040	17.73	0.00	0
R2048	On	04/11/2021	Bond Future	12.84	Call			12,058.91000	12.05891	13,059,050	17.76	0.00	0
R2048	On	04/11/2021	Bond Future	12.84	Put			0.25000	0.00025	0,040	17.76	0.00	0
R2048	On	04/11/2021	Bond Future	10.30	Put			4,658.07000	4.65807	3,697,770	11.77	0.00	0
R2048	On	04/11/2021	Bond Future	12.85	Call			12,112.93000	12.11293	13,113,080	17.78	0.00	0
R2048	On	04/11/2021	Bond Future	12.85	Put			0.24000	0.00024	0,040	17.78	0.00	0
R2048	On	04/11/2021	Bond Future	10.80	Call			688.86000	0.68886	1,102,950	12.19	0.00	0
R2048	On	04/11/2021	Bond Future	10.80	Put			1,494.11000	1.49411	907,850	12.19	0.00	1,0
R2048	On	04/11/2021	Bond Future	12.83	Call			12,004.81000	12.00481	13,004,940	17.73	0.00	0
R2048	On	03/02/2022	Bond Future	10.00	Call			185.70000	0.18570	221,960	11.03	0.00	0
R2048	On	03/02/2022	Bond Future	10.00	Put			8,544.34000	8.54434	7,570,290	11.03	0.00	0
R2048	On	03/02/2022	Bond Future	10.40	Call			548.91000	0.54891	759,660	11.62	0.00	0
R2048	On	03/02/2022	Bond Future	10.40	Put			5,688.68000	5.68868	4,889,120	11.62	0.00	10
R2048	On	03/02/2022	Bond Future	10.50	Call			713.11000	0.71311	971,130	11.77	0.00	0
R2048	On	03/02/2022	Bond Future	10.50	Put			5,079.54000	5.07954	4,327,250	11.77	0.00	0
R2048	On	03/02/2022	Bond Future	9.80	Call			105.58000	0.10558	122,030	11.18	0.00	0
R2048	On	03/02/2022	Bond Future	9.80	Put			10,152.56000	10.15256	9,158,700	11.18	0.00	0
R2048	On	03/02/2022	Bond Future	10.90	Call			1,687.33000	1.68733	2,155,100	12.38	0.00	0
R2048	On	03/02/2022	Bond Future	10.90	Put			3,078.65000	3.07865	2,536,110	12.38	0.00	90
R2048	On	03/02/2022	Bond Future	11.00	Call			2,012.64000	2.01264	2,526,640	12.51	0.00	0
R2048	On	03/02/2022	Bond Future	11.00	Put			2,688.61000	2.68861	2,192,300	12.51	0.00	0
R2048	On	03/02/2022	Bond Future	10.20	Call			313.59000	0.31359	433,490	11.33	0.00	0
R2048	On	03/02/2022	Bond Future	10.20	Put			7,037.19000	7.03719	6,146,780	11.33	0.00	0
R2048	On	03/02/2022	Bond Future	11.48	Call			3,935.46000	3.93546	4,688,500	13.37	0.00	0
R2048	On	03/02/2022	Bond Future	11.48	Put			1,326.16000	1.32616	1,068,890	13.37	0.00	0
R2048	On	03/02/2022	Bond Future	11.49	Call			3,981.20000	3.98120	4,738,540	13.39	0.00	0
R2048	On	03/02/2022	Bond Future	11.49	Put			1,305.98000	1.30598	1,053,010	13.39	0.00	0
R2048	On	03/02/2022	Bond Future	10.70	Call			1,133.32000	1.13332	1,501,090	12.10	0.00	0
R2048	On	03/02/2022	Bond Future	10.70	Put			3,989.01000	3.98901	3,346,470	12.10	0.00	0
R2048	On	03/02/2022	Bond Future	11.47	Call			3,889.90000	3.88990	4,638,580	13.35	0.00	0
R2048	On	03/02/2022	Bond Future	11.47	Put			1,346.63000	1.34663	1,085,000	13.35	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 Intert
R2048	On	05/05/2022	Bond Future	11.80	Put		1,674.18000	1.67418	1,409,310	13.30	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		5,145.15000	5.14515	5,905,020	13.32	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,656.30000	1.65630	1,394,540	13.32	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		5,055.37000	5.05537	5,808,980	13.28	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,692.26000	1.69226	1,424,240	13.28	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		5,100.20000	5.10020	5,856,960	13.30	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,075.73000	2.07573	2,477,070	11.58	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,323.42000	5.32342	4,691,070	11.58	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,102.09000	2.10209	2,507,010	11.59	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		5,278.87000	5.27887	4,650,100	11.59	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,049.84000	2.04984	2,447,030	11.57	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,368.54000	5.36854	4,732,040	11.57	0.00	0	
Total R2048 Option											0.00	0	6,700
Total For R2048											2,841,435,551.68	33,784	278,640
R209	On	04/11/2021	Bond Future			10.46926	69.65266	10.61668	68.82545	11.94	319,636,056.74	4,589	32,700
R209	On	03/02/2022	Bond Future			10.65161	70.43541	10.80431	69.59995	11.96	203,276,593.26	2,886	1,500
R209	On	05/05/2022	Bond Future			10.83550	68.12132	10.99384	67.27655	11.82	125,411,350.12	1,841	5,000
R209	On	04/08/2022	Bond Future			11.02461	68.90877	11.18893	68.05394	11.51	0.00	0	
Total R209 Future											648,324,000.12	9,316	34,800
R209	On	04/11/2021	Bond Future	9.50	Call		0.29000	0.00029	0,680	10.80	0.00	0	6,000
R209	On	04/11/2021	Bond Future	9.50	Put		6,636.25000	6.63625	5,809,430	10.80	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		29.59000	0.02959	65,490	10.95	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,586.64000	3.58664	2,795,330	10.95	0.00	0	3,100
R209	On	04/11/2021	Bond Future	10.25	Call		152.71000	0.15271	315,710	11.48	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,189.84000	1.18984	729,620	11.94	0.00	0	1,000
R209	On	04/11/2021	Bond Future	12.00	Call		7,114.71000	7.11471	7,941,040	14.98	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1.20000	0.00120	0,320	14.98	0.00	0	9,000
R209	On	04/11/2021	Bond Future	12.17	Call		7,913.04000	7.91304	8,739,940	15.20	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		0.41000	0.00041	0,100	15.20	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put		2,236.81000	2.23681	1,572,600	11.48	0.00	0	9,200
R209	On	04/11/2021	Bond Future	12.18	Call		7,959.55000	7.95955	8,786,460	15.22	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		0.39000	0.00039	0,090	15.22	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,006.00000	8.00600	8,832,940	15.23	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		0.36000	0.00036	0,090	15.23	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		536.29000	0.53629	903,280	11.94	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		2,559.94000	2.55994	3,095,580	12.34	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		1,351.55000	1.35155	1,051,730	12.34	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		2,593.00000	2.59300	3,132,860	12.36	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,331.78000	1.33178	1,036,180	12.36	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 Interr
R209	On	03/02/2022	Bond Future	11.02	Call		2,526.92000	2.52692	3,058,600	12.33	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,371.41000	1.37141	1,067,630	12.33	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,487.12000	1.48712	1,213,040	12.38	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		3,771.43000	3.77143	4,345,410	12.40	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,470.38000	1.47038	1,199,590	12.40	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		3,805.13000	3.80513	4,382,200	12.41	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,453.81000	1.45381	1,186,110	12.41	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		3,737.85000	3.73785	4,308,540	12.38	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,447.89000	1.44789	1,672,270	10.83	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,750.77000	4.75077	4,120,320	10.83	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,467.05000	1.46705	1,693,820	10.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,714.73000	4.71473	4,086,670	10.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,486.35000	1.48635	1,715,760	10.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,678.90000	4.67890	4,053,480	10.85	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											648,324,000.12	9,316	62,34
R210	On	04/11/2021	Bond Future			213.26773	213.26773	212.88526	212.88526		90,212,249.79	423	1,30
R210	On	03/02/2022	Bond Future			215.71724	215.71724	215.33370	215.33370		61,479,413.40	285	1,30
R210	On	05/05/2022	Bond Future			215.44455	215.44455	215.05759	215.05759		62,478,919.50	290	10
R210	On	04/08/2022	Bond Future			218.11270	218.11270	217.72179	217.72179		0.00	0	
Total R210 Future											214,170,582.69	998	2,70
Total For R210											214,170,582.69	998	2,70
R212	On	04/11/2021	Bond Future			175.71535	175.71535	175.64228	175.64228		263,573,025.00	1,500	3,10
Total R212 Future											263,573,025.00	1,500	3,10
Total For R212											263,573,025.00	1,500	3,10
R213	On	04/11/2021	Bond Future			9.75582	84.72690	9.92968	83.80190	9.51	25,841,704.50	305	9,20
R213	On	03/02/2022	Bond Future			9.96613	85.67900	10.14738	84.74495	9.45	0.00	0	50
R213	On	05/05/2022	Bond Future			10.17355	83.15322	10.36257	82.20880	9.26	0.00	0	
R213	On	04/08/2022	Bond Future			10.39291	84.11726	10.59045	83.16139	9.01	0.00	0	
Total R213 Future											25,841,704.50	305	9,70
R213	On	04/11/2021	Bond Future	11.09	Call		5,848.46000	5.84846	6,770,100	11.23	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		4.16000	0.00416	0,800	11.23	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		5,896.19000	5.89619	6,818,020	11.24	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		3.91000	0.00391	0,740	11.24	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		5,943.90000	5.94390	6,865,920	11.25	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		3.67000	0.00367	0,690	11.25	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		202.95000	0.20295	295,460	8.35	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		5,517.52000	5.51752	4,675,980	8.35	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
R213	On	03/02/2022	Bond Future	9.76	Call			925.80000	0.92580	1,225,470	8.94	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,938.94000	2.93894	2,304,560	8.94	0.00	0	10
R213	On	03/02/2022	Bond Future	8.63	Call			46.92000	0.04692	71,920	8.53	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			8,308.68000	8.30868	7,399,630	8.53	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			78.11000	0.07811	117,780	8.47	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			7,362.52000	7.36252	6,468,140	8.47	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			1,390.03000	1.39003	1,786,140	9.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			2,252.12000	2.25212	1,714,180	9.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			241.93000	0.24193	349,620	8.33	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			5,169.25000	5.16925	4,342,890	8.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			626.82000	0.62682	853,160	8.72	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			3,597.15000	3.59715	2,889,440	8.72	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			1,867.58000	1.86758	2,346,840	9.38	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,751.97000	1.75197	1,297,180	9.38	0.00	0	20
R213	On	03/02/2022	Bond Future	9.96	Call			1,343.31000	1.34331	1,730,560	9.18	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			2,309.19000	2.30919	1,762,390	9.18	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,366.46000	1.36646	1,758,240	9.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			2,280.42000	2.28042	1,738,150	9.19	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call			3,471.08000	3.47108	4,138,170	9.90	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			853.23000	0.85323	586,270	9.90	0.00	0	20
R213	On	03/02/2022	Bond Future	10.00	Call			1,437.64000	1.43764	1,842,620	9.23	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			2,196.10000	2.19610	1,667,030	9.23	0.00	0	40
R213	On	03/02/2022	Bond Future	10.15	Call			1,813.78000	1.81378	2,284,370	9.36	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,800.38000	1.80038	1,336,920	9.36	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			2,090.79000	2.09079	2,604,100	9.45	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,568.00000	1.56800	1,147,260	9.45	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			3,218.97000	3.21897	3,863,840	9.81	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			945.38000	0.94538	656,200	9.81	0.00	0	40
R213	On	05/05/2022	Bond Future	10.64	Put			1,731.70000	1.73170	1,376,280	9.62	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			3,122.54000	3.12254	3,715,100	9.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,713.18000	1.71318	1,361,320	9.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			3,062.73000	3.06273	3,647,920	9.61	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			1,750.40000	1.75040	1,391,170	9.61	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			3,092.57000	3.09257	3,681,570	9.62	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			1,296.51000	1.29651	1,560,280	8.57	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			4,752.80000	4.75280	4,060,700	8.57	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			1,313.40000	1.31340	1,579,750	8.58	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			4,719.01000	4.71901	4,029,490	8.58	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			1,279.76000	1.27976	1,540,670	8.56	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			4,786.76000	4.78676	4,091,800	8.56	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R213 Option												0.00	0	2,85
Total For R213												25,841,704.50	305	12,61
R214	On	04/11/2021	Bond Future			10.80392	66.62423	10.94630	65.80696		12.74	119,057,499.01	1,787	16,78
R214	On	03/02/2022	Bond Future			10.98531	67.37292	11.13299	66.54750		12.73	90,683,950.32	1,346	1,34
R214	On	05/05/2022	Bond Future			11.16161	64.88456	11.31475	64.04986		12.63	28,614,090.96	441	44
R214	On	04/08/2022	Bond Future			11.34519	65.63363	11.50423	64.78911		12.29	0.00	0	
Total R214 Future												238,355,540.29	3,574	18,56
R214	On	04/11/2021	Bond Future	12.46	Call			7,769.99000	7.76999	8,586,800	16.40	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			0.66000	0.00066	0,200	16.40	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			7,816.19000	7.81619	8,633,010	16.42	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			0.63000	0.00063	0,180	16.42	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			7,862.31000	7.86231	8,679,160	16.44	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			0.59000	0.00059	0,170	16.44	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			2,788.59000	2.78859	3,292,040	12.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			1,284.63000	1.28463	962,660	12.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			2,720.20000	2.72020	3,216,590	12.94	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			1,322.93000	1.32293	993,900	12.94	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			2,754.24000	2.75424	3,254,240	12.95	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			1,303.59000	1.30359	978,170	12.95	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			1,539.22000	1.53922	1,280,290	13.35	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			3,802.42000	3.80242	4,381,170	13.37	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			1,522.26000	1.52226	1,266,310	13.37	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			3,734.83000	3.73483	4,307,240	13.34	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			1,556.54000	1.55654	1,294,250	13.34	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			3,768.48000	3.76848	4,344,250	13.35	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			1,605.10000	1.60510	1,919,780	11.77	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			4,458.63000	4.45863	3,928,790	11.77	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			1,625.80000	1.62580	1,943,340	11.78	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			4,422.99000	4.42299	3,896,010	11.78	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			1,584.55000	1.58455	1,896,370	11.76	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			4,494.50000	4.49450	3,961,800	11.76	0.00	0	
Total R214 Option												0.00	0	
Total For R214												238,355,540.29	3,574	18,56
Total for Bond												52,143,493,914.70	544,704	1,597,28
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

Contract 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 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	
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	

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 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	
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			792.37100	792.37100	785.06400	785.06400				0.00	0	34
GOVI On 03/02/2022 GOVI			801.27500	801.27500	793.89000	793.89000				0.00	0	64

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/05/2022	GOVI		810.67900	810.67900	803.20900	803.20900			0.00	0	
GOVI	On	04/08/2022	GOVI		820.42100	820.42100	812.86200	812.86200			0.00	0	
Total GOVI Future											0.00	0	95
GOVI	On	04/11/2021	GOVI	728.40	Call		566,640.00000	56.66400	639,710,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call		566,540.00000	56.65400	639,610,000		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		566,440.00000	56.64400	639,510,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call		11,300.00000	1.13000	85,150,000		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		11,500.00000	1.15000	85,350,000		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		11,400.00000	1.14000	85,250,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call		149,590.00000	14.95900	224,290,000		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		149,790.00000	14.97900	224,490,000		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		149,690.00000	14.96900	224,390,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call		0.00000	0.00000	11,510,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put		64,080.00000	6.40800	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		0.00000	0.00000	11,410,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		64,180.00000	6.41800	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		0.00000	0.00000	11,610,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put		63,980.00000	6.39800	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	95
Total for GOVI											0.00	0	95
AL37	On	04/11/2021	Index Future		797.31000	797.31000	793.55700	793.55700			0.00	0	
AL37	On	03/02/2022	Index Future		806.27000	806.27000	802.47900	802.47900			0.00	0	
AL37	On	05/05/2022	Index Future		815.73300	815.73300	811.89900	811.89900			0.00	0	
AL37	On	04/08/2022	Index Future		825.53500	825.53500	821.65700	821.65700			0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/11/2021	Index Future		905.61400	905.61400	895.87100	895.87100			0.00	0	
AL7T	On	03/02/2022	Index Future		915.79100	915.79100	905.94300	905.94300			0.00	0	
AL7T	On	05/05/2022	Index Future		926.53900	926.53900	916.57700	916.57700			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	04/08/2022	Index Future			937.67400	937.67400	927.59300	927.59300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/11/2021	Index Future			802.59000	802.59000	795.17800	795.17800			955,082,100.00	119	11
ALBI	On	03/02/2022	Index Future			811.60900	811.60900	804.11900	804.11900			730,448,100.00	90	9
ALBI	On	05/05/2022	Index Future			821.13400	821.13400	813.55800	813.55800			238,128,860.00	29	2
ALBI	On	04/08/2022	Index Future			831.00200	831.00200	823.33500	823.33500			0.00	0	
Total ALBI Future												1,923,659,060.00	238	23
Total For ALBI												1,923,659,060.00	238	23
IGOV	On	04/11/2021	Index Future			297.96400	297.96400	297.91400	297.91400			0.00	0	13
IGOV	On	03/02/2022	Index Future			301.38600	301.38600	301.33800	301.33800			0.00	0	38
IGOV	On	05/05/2022	Index Future			304.99600	304.99600	304.94800	304.94800			0.00	0	
IGOV	On	04/08/2022	Index Future			308.73300	308.73300	308.68500	308.68500			0.00	0	
Total IGOV Future												0.00	0	51
Total For IGOV												0.00	0	51
Total for Index												1,923,659,060.00	238	74
JIBAR	f	On 20/10/2021	Jibar Future			3.69500	96.30500	3.69500	96.30500			0.00	0	
JIBAR	f	On 17/11/2021	Jibar Future			3.73000	96.27000	3.75000	96.25000			0.00	0	50,00
JIBAR	f	On 15/12/2021	Jibar Future			4.00500	95.99500	4.02500	95.97500			0.00	0	
JIBAR	f	On 19/01/2022	Jibar Future			4.07000	95.93000	4.11000	95.89000			0.00	0	
JIBAR	f	On 16/02/2022	Jibar Future			4.36000	95.64000	4.41000	95.59000			0.00	0	
JIBAR	f	On 16/03/2022	Jibar Future			4.42500	95.57500	4.47500	95.52500			0.00	0	
JIBAR	f	On 15/06/2022	Jibar Future			5.01000	94.99000	5.11000	94.89000			0.00	0	41
JIBAR	f	On 21/09/2022	Jibar Future			5.21000	94.79000	5.34000	94.66000			0.00	0	
JIBAR	f	On 21/12/2022	Jibar Future			5.84000	94.16000	5.99000	94.01000			0.00	0	6
JIBAR	f	On 15/03/2023	Jibar Future			6.01000	93.99000	6.18500	93.81500			0.00	0	
JIBAR	f	On 21/06/2023	Jibar Future			6.44500	93.55500	6.59500	93.40500			0.00	0	
JIBAR	f	On 20/09/2023	Jibar Future			6.65500	93.34500	6.82500	93.17500			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	5
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 :											54,067,152,974.70	544,942	1,649,61	
ABCPI	On	07/12/2023	Spot Bond			2.04100	321.46345	2.04100	321.07633			0.00	0	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABCPI3 SPOT										0.00	0	40,000,00
Total For ABCPI3										0.00	0	40,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.46548				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF002 On 18/07/2024 Spot Bond					0.00000	100.70675				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.87297	9.65000	102.79353				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.71920				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.44206				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.13318				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.79216				0.00	0	750,000,00
Total ABFN16 SPOT										0.00	0	750,000,00
Total For ABFN16										0.00	0	750,000,00
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.52146				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.26250				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.46451				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.90830				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2 ¹ On 17/10/2024 Spot Bond					0.00000	101.72959				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 ¹ On 17/10/2029 Spot Bond					0.00000	103.04881				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 ¹ On 29/08/2023 Spot Bond					0.00000	101.26286				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 ¹ On 29/08/2025 Spot Bond					0.00000	101.33957				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 ¹ On 29/08/2028 Spot Bond					0.00000	102.27404				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 ¹ On 15/11/2021 Spot Bond					0.00000	100.83193				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 ¹ On 15/11/2023 Spot Bond					0.00000	101.54158				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 ¹ On 15/11/2024 Spot Bond					0.00000	102.10287				0.00	0	500,000,0€
Total ABFN33 SPOT										0.00	0	500,000,0€
Total For ABFN33										0.00	0	500,000,0€
ABFN3 ¹ On 07/02/2022 Spot Bond					0.00000	101.11243				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 ¹ On 07/02/2024 Spot Bond					0.00000	101.62958				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 ¹ On 07/02/2026 Spot Bond					0.00000	100.80180				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 ¹ On 07/02/2029 Spot Bond					0.00000	102.30377				0.00	0	
Total ABFN37 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 ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	99.87597				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.54408				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.93363				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.74024				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.01477				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.01219				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.01250				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.01278				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.26027				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.64831				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.68012				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.34946				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN51 On 30/03/2026 Spot Bond					0.00000	100.16976				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.26829				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.03779				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.84230				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.47565				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.54976				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.05827				0.00	0	3,560,000,00
Total ABK12 SPOT										0.00	0	3,560,000,00
Total For ABK12										0.00	0	3,560,000,00
ABKI03 On 13/10/2021 Spot Bond			2.92000	2.92000	2.92000	2.92000				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	127.56427	100.00000	128.47357				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.05000	7.05000	7.05000	143.54576				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	25.40042	100.00000	25.20411				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN61 On 31/01/2025 Spot Bond			2.65000	2.65000	2.65000	153.44789				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.55000	3.55000	3.55000	202.86380				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.41000	4.41000	4.41000	229.77766				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.94000	6.94000	6.94000	101.99667				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.88500	7.88500	7.88500	114.25639				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.10000	106.67324	5.10000	106.62945				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.47000	108.62454	5.47000	108.57676				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.27000	115.33939	7.27000	115.27226				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.15000	116.32029	8.15000	116.24457				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.91000	107.69249	5.91000	107.64052				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.30000	102.86414	8.30000	102.79484				0.00	0	3,419,701,50
Total ABS7 SPOT										0.00	0	3,419,701,50
Total For ABS7										0.00	0	3,419,701,50
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.27869	100.00000	11.20315				0.00	0	
Total ABS7/R186 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 ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.36100	325.85614	1.36100	325.48173				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABS14 On 31/01/2022 Spot Bond			0.45600	175.17993	0.45600	174.99154			9,120,000,000.00		20,000,000	10,000,000
Total ABSI4 SPOT									9,120,000,000.00		20,000,000	10,000,000
Total For ABSI4									9,120,000,000.00		20,000,000	10,000,000
ABX01 On 10/07/2024 Spot Bond			10.76000	10.76000	10.76000	103.23922			0.00		0	
Total ABX01 SPOT									0.00		0	
Total For ABX01									0.00		0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.44192			0.00		0	
Total ACL097 SPOT									0.00		0	
Total For ACL097									0.00		0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.42840			0.00		0	
Total ACL098 SPOT									0.00		0	
Total For ACL098									0.00		0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.41381			0.00		0	
Total ACL145 SPOT									0.00		0	
Total For ACL145									0.00		0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.12126			0.00		0	
Total ACL185 SPOT									0.00		0	
Total For ACL185									0.00		0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.42734			0.00		0	
Total ACL193 SPOT									0.00		0	
Total For ACL193									0.00		0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.42734			0.00		0	
Total ACL194 SPOT									0.00		0	
Total For ACL194									0.00		0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.43888			0.00		0	
Total ACL201 SPOT									0.00		0	
Total For ACL201									0.00		0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.43888			0.00		0	
Total ACL202 SPOT									0.00		0	
Total For ACL202									0.00		0	
ACL205 On 30/01/2023 Spot Bond					0.00000	166.71310			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	169.36261				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.40569				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.47306				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.93659				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.98902				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.06136				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.43113				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.73255				0.00	2,710,000,000	1,355,000,000
Total AGL03 SPOT										0.00	2,710,000,000	1,355,000,000
Total For AGL03										0.00	2,710,000,000	1,355,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	102.84252				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.74647				0.00	0	1,000,000,000
Total AGT02 SPOT										0.00	0	1,000,000,000
Total For AGT02										0.00	0	1,000,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.47684				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT04 On 27/10/2025 Spot Bond					0.00000	105.52985				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	99.96019				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	99.95841				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.18500	105.89938	8.18500	99.11974				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	99.95595				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	99.94774				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	99.93751				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	99.96590				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.79417				0.00	3,200,000,000	1,600,000,000
Total AHF5A2 SPOT										0.00	3,200,000,000	1,600,000,000
Total For AHF5A2										0.00	3,200,000,000	1,600,000,000
AHF5A On 21/08/2023 Spot Bond			6.63000	107.05676	6.63000	106.99985				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.74359				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.83750				0.00	0	
Total AHF5B1 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 AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.89526				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.63423				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.96515				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.30985				0.00	460,000,000	230,000,00
Total AHF6A2 SPOT										0.00	460,000,000	230,000,00
Total For AHF6A2										0.00	460,000,000	230,000,00
AHF6B On 21/08/2024 Spot Bond					0.00000	100.83742				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.89516				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.29871				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.94692				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.77966				0.00	400,000,000	200,000,00
Total AHF7A2 SPOT										0.00	400,000,000	200,000,00
Total For AHF7A2										0.00	400,000,000	200,000,00
AHF7B On 21/08/2025 Spot Bond					0.00000	100.86629				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.84464				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.92402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.89661				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.41381				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.34188				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.68500	111.12476	7.68500	111.05610			9,606,250,000,000.00	1,250,000,000	1,250,000,000	1,250,000,000
Total AIR02 SPOT									9,606,250,000,000.00	1,250,000,000	1,250,000,000	1,250,000,000
Total For AIR02									9,606,250,000,000.00	1,250,000,000	1,250,000,000	1,250,000,000
AIR04 On 29/05/2024 Spot Bond			8.09000	106.23784	8.09000	106.16918			9,126,329,000,000.00	1,128,100,000	1,128,100,000	1,128,100,000
Total AIR04 SPOT									9,126,329,000,000.00	1,128,100,000	1,128,100,000	1,128,100,000
Total For AIR04									9,126,329,000,000.00	1,128,100,000	1,128,100,000	1,128,100,000
AIR05 On 29/05/2030 Spot Bond			11.88000	93.86424	11.88000	93.77598			0.00	0	0	0
Total AIR05 SPOT									0.00	0	0	0
Total For AIR05									0.00	0	0	0
AIRL01 On 30/04/2028 Spot Bond			5.57500	185.18723	5.57500	184.91166			0.00	0	0	10,000,000
Total AIRL01 SPOT									0.00	0	0	10,000,000
Total For AIRL01									0.00	0	0	10,000,000
APF04 On 21/10/2021 Spot Bond					0.00000	99.90559			0.00	0	0	0
Total APF04 SPOT									0.00	0	0	0
Total For APF04									0.00	0	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.84169			0.00	0	0	0
Total APF06 SPOT									0.00	0	0	0
Total For APF06									0.00	0	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.29108			0.00	0	0	0
Total APF07 SPOT									0.00	0	0	0
Total For APF07									0.00	0	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	99.85097			0.00	0	0	0
Total APF09 SPOT									0.00	0	0	0
Total For APF09									0.00	0	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
APF10 On 11/09/2022 Spot Bond					0.00000	100.50476				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.35192				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.94905				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.26276				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.76000	245.29741	4.76000	244.94834				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.77500	222.24364	4.77500	221.92711				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.43100	174.69060	1.43100	174.48884				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.47600	174.66807	1.47600	174.46569				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.42000	193.08448	4.42000	192.81461				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	

Contract 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 ASN177										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.47413				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.24882				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.02000	109.16208	5.02000	109.00470				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.37113				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.37669				0.00	0	30,000.00
Total ASN203 SPOT										0.00	0	30,000.00
Total For ASN203										0.00	0	30,000.00
ASN20 On 20/06/2022 Spot Bond					0.00000	100.41091				0.00	6,800,000	1,700.00
Total ASN204 SPOT										0.00	6,800,000	1,700.00
Total For ASN204										0.00	6,800,000	1,700.00
ASN20 On 24/08/2025 Spot Bond					0.00000	105.39320				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.68457				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.47279				0.00	0	30,000.00
Total ASN264 SPOT										0.00	0	30,000.00
Total For ASN264										0.00	0	30,000.00
ASN27 On 20/06/2023 Spot Bond					0.00000	100.36994				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.93722				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.90216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	100.83461				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	100.52939				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.28710				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.40162				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	100.71068				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.10000	4.10000	4.10000	107.16270				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.91500	4.91500	4.91500	98.37609				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.38043				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.43409				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.05571				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	99.65689				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 31/01/2038 Spot Bond			5.13000	107.65350	5.13000	107.49735				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.40835				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.37107				0.00	7,600,000	1,900,000
Total ASN346 SPOT										0.00	7,600,000	1,900,000
Total For ASN346										0.00	7,600,000	1,900,000
ASN35: On 20/06/2024 Spot Bond					0.00000	100.38947				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.39141				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.39141				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.72645				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.46928				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.38392				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.39815				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	101.21232				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.46941				0.00	0	
Total ASN383 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 ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.46941				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.98154				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.38731				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.80747				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.43132				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.38460				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.45230				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.59074				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 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	
ASN42 On 20/12/2024 Spot Bond					0.00000	103.94842				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.33214				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.34262				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.46690				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.14069				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.07605				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.96111				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.96070				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.86574				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	101.32868				0.00	0	80,000,0€
Total ASN470 SPOT										0.00	0	80,000,0€
Total For ASN470										0.00	0	80,000,0€
ASN47: On 31/07/2023 Spot Bond					0.00000	101.05765				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.24420				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.38082				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.62928				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 25/08/2025 Spot Bond					0.00000	112.23000				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	101.29581				0.00	0	560,000,00
Total ASN486 SPOT										0.00	0	560,000,00
Total For ASN486										0.00	0	560,000,00
ASN48: On 01/09/2025 Spot Bond					0.00000	100.37952				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.42580				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.42580				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.36980				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.58000	100.57838	9.58000	100.50125				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.76000	100.26717	8.76000	100.19674				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.31000	98.86421	9.31000	98.79050				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.31000	98.86421	9.31000	98.79050				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	101.92876	9.10000	101.85483				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	102.33579	11.05000	102.24610				0.00	0	
Total ASN525 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 ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	102.32538	11.00000	102.23610				0.00	0	700,000,00
Total ASN530 SPOT										0.00	0	700,000,00
Total For ASN530										0.00	0	700,000,00
ASN53 On 31/01/2024 Spot Bond			10.50000	102.22121	10.50000	102.13596				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.22121	10.50000	102.13596				0.00	0	80,000,00
Total ASN538 SPOT										0.00	0	80,000,00
Total For ASN538										0.00	0	80,000,00
ASN54 On 02/04/2026 Spot Bond					0.00000	100.19152				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	101.14164				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.18595				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	102.24206	10.60000	102.15600		424,000,000,000.00		424,000,000,000.00	40,000,000	40,000,00
Total ASN545 SPOT								424,000,000,000.00		424,000,000,000.00	40,000,000	40,000,00
Total For ASN545								424,000,000,000.00		424,000,000,000.00	40,000,000	40,000,00
ASN55 On 31/01/2024 Spot Bond			10.47000	101.48377	10.47000	102.12995				0.00	0	260,000,00
Total ASN557 SPOT										0.00	0	260,000,00
Total For ASN557										0.00	0	260,000,00
ASN55 On 31/01/2024 Spot Bond			10.55000	102.23163	10.55000	102.14598				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	101.12177				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	99.84494				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.62576				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN571 On 13/02/2023 Spot Bond					0.00000	100.47340				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN571 On 20/12/2022 Spot Bond					0.00000	100.37110				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN581 On 13/02/2023 Spot Bond					0.00000	100.40932				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN581 On 14/11/2022 Spot Bond					0.00000	101.07137				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN581 On 13/02/2022 Spot Bond					0.00000	100.97804				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN581 On 14/03/2022 Spot Bond					0.00000	100.59589				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN581 On 18/03/2024 Spot Bond					0.00000	101.08193				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN591 On 31/01/2022 Spot Bond			9.22000	101.90709	9.22000	101.83191				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN591 On 11/04/2023 Spot Bond					0.00000	100.05860				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN591 On 17/04/2023 Spot Bond					0.00000	99.99988				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN601 On 24/04/2023 Spot Bond					0.00000	99.91050				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60 On 23/04/2026 Spot Bond					0.00000	99.85421				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.89407				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	101.12244				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	101.39426				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2022 Spot Bond					0.00000	100.32525				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	101.27612				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.39852				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	101.06928				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/05/2023 Spot Bond					0.00000	101.32734				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	100.37707				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62 On 25/11/2021 Spot Bond					0.00000	100.69693				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	100.91793				0.00	0	
Total ASN627 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 ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.18049				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.44559				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.48992				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.71805				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.40667				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.57424				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.10589				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64: On 20/10/2021 Spot Bond					0.00000	99.93725				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65: On 22/10/2021 Spot Bond					0.00000	101.34236				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65: On 27/10/2021 Spot Bond					0.00000	101.02490				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN65: On 29/10/2021 Spot Bond					0.00000	102.03670				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.28560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 12/11/2021 Spot Bond					0.00000	100.79692				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN659 On 11/02/2022 Spot Bond					0.00000	100.80239				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN660 On 15/11/2021 Spot Bond					0.00000	100.79484				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN662 On 15/11/2021 Spot Bond					0.00000	100.81096				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN663 On 15/11/2021 Spot Bond					0.00000	100.80174				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN664 On 27/02/2023 Spot Bond					0.00000	100.79964				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/11/2021 Spot Bond					0.00000	100.73788				0.00	1,000,000,000	500,000,000
Total ASN666 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN666										0.00	1,000,000,000	500,000,000
ASN666 On 19/08/2025 Spot Bond					0.00000	100.99833				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 18/11/2021 Spot Bond					0.00000	100.75082				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN668 On 02/04/2026 Spot Bond					0.00000	100.18526				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 23/11/2021 Spot Bond					0.00000	100.67457				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN67: On 29/06/2026 Spot Bond					0.00000	100.26761				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 26/11/2021 Spot Bond					0.00000	100.64877				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.46899				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.48925				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.01288				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.08973				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.27436				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.64073				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.68172				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.58067				0.00	800,000,000	400,000,000
Total ASN694 SPOT										0.00	800,000,000	400,000,000
Total For ASN694										0.00	800,000,000	400,000,000
ASN69: On 31/01/2030 Spot Bond					0.00000	100.66821				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.03623				0.00	0	
Total ASN700 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 ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.50739				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.34868				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 05/01/2022 Spot Bond					0.00000	100.24263				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	100.21684				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.48805				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.41988				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.32720				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.35764				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.18739				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.20930				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN71: On 30/12/2021 Spot Bond					0.00000	100.14490				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.06626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72 On 15/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
BAW21 On 24/03/2022 Spot Bond			3.95400	102.89746	3.95400	102.86459				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.62233	9.30000	100.54843				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.72927				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.84168				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.80842				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.60070				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.21019				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.91000	98.69479	6.91000	98.63955				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.13970				0.00	1,200,000,000	640,000,000
Total BAW34 SPOT										0.00	1,200,000,000	640,000,000
Total For BAW34										0.00	1,200,000,000	640,000,000
BAW35 On 18/02/2022 Spot Bond					0.00000	100.84964				0.00	1,600,000,000	1,600,000,000
Total BAW35 SPOT										0.00	1,600,000,000	1,600,000,000
Total For BAW35										0.00	1,600,000,000	1,600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW36 On 18/02/2024 Spot Bond					0.00000	101.49384				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.27263				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.33924				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.83000	8.83000	8.83000	103.62226				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.37000	11.37000	11.37000	103.26236				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.31153				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.24982				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.30081				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.30103				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.30607				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.55225				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.34939				0.00	0	
Total BAYA79 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 BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.34886				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.35956				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.34877				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.35882				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.33840				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.35864				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.33930				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.35895				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.34889				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.52331				0.00	60,000,000	30,000,000
Total BAYA89 SPOT										0.00	60,000,000	30,000,000
Total For BAYA89										0.00	60,000,000	30,000,000
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.34895				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.32925				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.33894				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.32886				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.40900				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.61888				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.41937				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	100.40980				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.63576				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.43009				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.40934				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.31500	8.31500	8.31500	98.96973				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX21' On 05/08/2033 Spot Bond					0.00000	101.27138				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.20846				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.60605				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.02278				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.55615				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.38459				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.75699				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.62000	104.93313	7.62000	104.86812				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.84636				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.70203				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.51306				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.06307				0.00	0	
Total BGL16 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 BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.95560				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.70391				0.00	2,000,000,000	1,140,000,000
Total BGL18 SPOT										0.00	2,000,000,000	1,140,000,000
Total For BGL18										0.00	2,000,000,000	1,140,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	104.69655				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.67695				0.00	0	400,000,000
Total BGT01 SPOT										0.00	0	400,000,000
Total For BGT01										0.00	0	400,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.67236				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.86762				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.35374				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.37000	110.24937	6.37000	110.19303				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.52327				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.07440				0.00	0	100,000,000
Total BID13 SPOT										0.00	0	100,000,000
Total For BID13										0.00	0	100,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	101.12894				0.00	1,300,000,000	650,000,000
Total BID14 SPOT										0.00	1,300,000,000	650,000,000
Total For BID14										0.00	1,300,000,000	650,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	101.14585				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.36492				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.02196				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.49700				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.13500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.00600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	51.89600				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.56976				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.70737				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.22428				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.87238				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.78698				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.52841				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond					0.00000	100.94574				0.00	400,000,000	200,000,000
Total BPPF21 SPOT										0.00	400,000,000	200,000,000
Total For BPPF21										0.00	400,000,000	200,000,000
BPPF2(On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2(On 16/07/2023 Spot Bond					0.00000	99.95709				0.00	800,000,000	400,000,000
Total BPPF23 SPOT										0.00	800,000,000	400,000,000
Total For BPPF23										0.00	800,000,000	400,000,000
BPPF2(On 03/08/2022 Spot Bond					0.00000	101.10721				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2(On 12/10/2023 Spot Bond					0.00000	100.10570				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2(On 03/11/2021 Spot Bond					0.00000	100.98152				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2(On 03/11/2022 Spot Bond					0.00000	101.02739				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	101.06728				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3(On 24/08/2022 Spot Bond					0.00000	100.68147				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3(On 24/08/2024 Spot Bond					0.00000	100.79349				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BWZJ2(On 10/11/2021 Spot Bond					0.00000	101.09177				0.00	0	
Total BWZJ21 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 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	100.25468			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.71896			0.00	800,000,000	400,000,000
Total CBL29 SPOT									0.00	800,000,000	400,000,000
Total For CBL29									0.00	800,000,000	400,000,000
CCT01 On 23/06/2023 Spot Bond			7.89000	111.22258	7.89000	111.15205			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.12000	112.22360	8.12000	112.15041		3,248,000,000,000.00		400,000,000	200,000,000
Total CCT02 SPOT								3,248,000,000,000.00		400,000,000	200,000,000
Total For CCT02								3,248,000,000,000.00		400,000,000	200,000,000
CCT03 On 15/03/2025 Spot Bond			8.74500	107.98807	8.74500	107.91149		14,866,500,000,000.00		1,700,000,000	1,700,000,000
Total CCT03 SPOT								14,866,500,000,000.00		1,700,000,000	1,700,000,000
Total For CCT03								14,866,500,000,000.00		1,700,000,000	1,700,000,000
CCT04 On 17/07/2027 Spot Bond			10.08000	102.92438	10.08000	102.62978		35,679,162,960,000.00		3,539,599,500	3,539,599,500
Total CCT04 SPOT								35,679,162,960,000.00		3,539,599,500	3,539,599,500
Total For CCT04								35,679,162,960,000.00		3,539,599,500	3,539,599,500
CGR42 On 03/08/2023 Spot Bond					0.00000	101.64537			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.38851			0.00	0	
Total CGR43 SPOT									0.00	0	
Total For CGR43									0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.97043			0.00	0	150,000,000
Total CGR46 SPOT									0.00	0	150,000,000
Total For CGR46									0.00	0	150,000,000
CGR47 On 28/02/2025 Spot Bond					0.00000	101.03892			0.00	0	
Total CGR47 SPOT									0.00	0	
Total For CGR47									0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.79285			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.77930				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.97115	4.77000	105.50700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.03500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.06626				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.40000	107.67459	7.40000	107.60976				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	
CLN366 On 20/03/2024 Spot Bond			8.70700	110.14129	8.70700	113.30100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	101.48364				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.36801				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond					0.00000	105.19652				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.90423	10.98000	99.81577				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	109.83200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	115.43838	6.50000	111.28800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	104.41900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.40159				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.97814				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.96996				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2022 Spot Bond			1.40100	174.70562	1.40100	174.50426				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.35000	141.24113	5.35000	141.03382				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.79000	139.33424	5.79000	139.12488				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45(On 20/12/2021 Spot Bond					0.00000	101.05700				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45(On 17/11/2021 Spot Bond					0.00000	100.97023				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45(On 29/11/2021 Spot Bond					0.00000	100.81333				0.00	0	
Total CLN458 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 CLN458										0.00	0	
CLN46 On 29/11/2021 Spot Bond					0.00000	100.82536				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.83000	102.23008	6.83000	102.17425				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	100.70079				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	100.35119				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	100.48073				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	101.06652				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47 On 29/11/2021 Spot Bond			100.00000	93.88661	100.00000	93.19963				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48 On 02/12/2021 Spot Bond					0.00000	100.79474				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48 On 02/12/2021 Spot Bond			6.32500	104.01886	6.32500	103.96524				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48 On 28/07/2022 Spot Bond			6.63000	103.89914	6.63000	103.84391				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 28/03/2022 Spot Bond					0.00000	100.47846				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.46872				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.78303				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			7.03000	109.00702	7.03000	108.94462				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.53616				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.06638				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.07005				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.51720				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.34151				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.64453				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.42576				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.35796				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN516 On 15/09/2022 Spot Bond			9.96000	100.89001	9.96000	100.80877				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	104.66927	10.01000	104.58549				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.88261				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.85822	9.60000	98.14043				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.50917				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.75566				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	100.97375	9.20000	100.89851				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 24/04/2023 Spot Bond					0.00000	100.52440				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 26/04/2023 Spot Bond					0.00000	101.65223				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 21/02/2024 Spot Bond					0.00000	102.08919				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 25/11/2022 Spot Bond					0.00000	101.09566				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 29/11/2021 Spot Bond					0.00000	100.85013				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	

Contract 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 CLN529										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	100.50917				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.43555				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	99.95368				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			9.54000	105.06161	9.54000	104.98182				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	98.94213				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	99.85427				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	99.94686				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	140.55000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.73910				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.97922				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.01000	105.44951	9.01000	105.37377				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.06000	103.45256	9.06000	103.37661				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.15000	107.74387	9.15000	107.66532				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	304.79454				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	101.00422				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.99805				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.84283				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.94081				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	120.93500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.05760				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	104.26530	10.19000	104.19251				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN563 On 12/11/2025 Spot Bond			9.01000	108.22198	9.01000	108.14427				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.05548				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.77239				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.29630				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.63218				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.99555				0.00	0	40,000,00
Total CLN568 SPOT										0.00	0	40,000,00
Total For CLN568										0.00	0	40,000,00
CLN571 On 12/11/2025 Spot Bond			9.24000	106.76140	9.24000	106.68281				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.05041				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.00087				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.48157				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.47604				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	99.95551				0.00	0	
Total CLN578 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.18495				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.03778				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.69529				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.54991				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	99.96022				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.66212				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.71940				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.56577				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.45122				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.39833				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.36950				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.17384				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.77000	144.81422	3.77000	116.70661				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.82869				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.27492				0.00	920,000,000	460,000,000
Total CLN595 SPOT										0.00	920,000,000	460,000,000
Total For CLN595										0.00	920,000,000	460,000,000
CLN595 On 24/11/2024 Spot Bond					0.00000	100.82869				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	103.56683				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.17453				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.51630				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.39833				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.39833				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.60200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.66508				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN604 On 05/08/2024 Spot Bond					0.00000	101.01954				0.00	3,900,000,000	1,950,000,000
Total CLN604 SPOT										0.00	3,900,000,000	1,950,000,000
Total For CLN604										0.00	3,900,000,000	1,950,000,000
CLN605 On 12/08/2022 Spot Bond					0.00000	100.94581				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	101.49266				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	99.95413				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.83011				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	104.34788	9.32000	104.26999				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	101.24321				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.30822				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.60155				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.80131				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2021 Spot Bond					0.00000	100.68047				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	

Contract 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 CLN614									0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.26592			0.00	0	
Total CLN615 SPOT									0.00	0	
Total For CLN615									0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.41600			0.00	0	
Total CLN616 SPOT									0.00	0	
Total For CLN616									0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.84135			0.00	0	
Total CLN617 SPOT									0.00	0	
Total For CLN617									0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.90987			0.00	0	
Total CLN618 SPOT									0.00	0	
Total For CLN618									0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.65584			0.00	1,820,000,000	910,000,000
Total CLN619 SPOT									0.00	1,820,000,000	910,000,000
Total For CLN619									0.00	1,820,000,000	910,000,000
CLN619 On 28/10/2024 Spot Bond					0.00000	101.15593			0.00	0	
Total CLN620 SPOT									0.00	0	
Total For CLN620									0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.15169			0.00	0	
Total CLN621 SPOT									0.00	0	
Total For CLN621									0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	101.16268			0.00	0	
Total CLN622 SPOT									0.00	0	
Total For CLN622									0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.06400			0.00	0	
Total CLN623 SPOT									0.00	0	
Total For CLN623									0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.27877			0.00	0	
Total CLN624 SPOT									0.00	0	
Total For CLN624									0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.64000	104.88799	6.64000	104.83215			0.00	0	
Total CLN625 SPOT									0.00	0	
Total For CLN625									0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.03263			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	91.07075				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.20500	62.45014	12.20500	82.98417				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.88336				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.71000	100.86466	9.71000	100.78673				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.02797				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.84592				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.08119				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.01974				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.90917				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.79404				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.02332				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN638 On 19/02/2022 Spot Bond					0.00000	101.06935				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.11638				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	99.96001				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.79837				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.39083				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	101.22281				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.39151				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.18661				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.71384				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.02332				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.82139				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.02332				0.00	0	
Total CLN652 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	99.67700				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.48619				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.04083				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.05036				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.69500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	98.88200				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	112.62800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	134.96900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.05542				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	100.20880				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	101.22798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	106.23103				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.99324				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.81030				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.13188				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.55846				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.25785	146.10896	4.25785	118.57488				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	146.10896	4.25785	118.57565				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.15514				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.21713				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.38552				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.09655				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68 On 19/08/2025 Spot Bond					0.00000	101.17529				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.55507				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.36871				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.37912				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.28627				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.45047				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.45025				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.39527				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.26564				0.00	2,420,000,000	1,210,000,000
Total CLN691 SPOT										0.00	2,420,000,000	1,210,000,000
Total For CLN691										0.00	2,420,000,000	1,210,000,000
CLN69 On 21/06/2023 Spot Bond					0.00000	100.39539				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.25101				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	85.18445				0.00	0	
Total CLN697 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.63384				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.72819				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.63400				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.89816				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.25024				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.47264				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.76162				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.24812				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.49176				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.38602				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	82.20449				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	82.45153				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.44836				0.00	1,100,000,000	
Total CLN712 SPOT										0.00	1,100,000,000	
Total For CLN712										0.00	1,100,000,000	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.86709				0.00	1,100,000,000	550,000,000
Total CLN713 SPOT										0.00	1,100,000,000	550,000,000
Total For CLN713										0.00	1,100,000,000	550,000,000
CLN713 On 21/06/2025 Spot Bond					0.00000	100.38861				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.38861				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.38861				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.22764				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.44393				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.20922				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.53654				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.60327				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.25790				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN724 On 21/06/2025 Spot Bond					0.00000	100.35678				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.35678				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.35678				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.36328				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.36328				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.36328				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	83.79907				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	84.85621				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	85.50682				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	100.45263				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	101.13783				0.00	0	
Total CLN735 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 CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.50051				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.44571				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.46596				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	104.99100				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.09947				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.00780				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.30135				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.11334				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.39830				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.61868				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.87270				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.39534				0.00	4,000,000,000	2,000,000,000

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 CLN747 SPOT										0.00	4,000,000,000	2,000,000,000
Total For CLN747										0.00	4,000,000,000	2,000,000,000
CLN747 On 31/01/2030 Spot Bond					0.00000	101.35385				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	100.48741				0.00	3,860,000,000	1,930,000,000
Total CLN750 SPOT										0.00	3,860,000,000	1,930,000,000
Total For CLN750										0.00	3,860,000,000	1,930,000,000
CLN750 On 01/10/2026 Spot Bond					0.00000	100.20355				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.51198				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.52130				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN759 On 20/06/2026 Spot Bond					0.00000	100.66434				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.64449				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	102.25873				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	101.10328				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	101.09079				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.78002				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.51198				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.38728				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.31568				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond			6.88000	6.88000	6.88000	99.56596				0.00	0	
Total CLN770 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 CLN770										0.00	0	
CLN77 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	80.84866				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.12053				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77 On 28/08/2028 Spot Bond					0.00000	100.08902				0.00	260,000,000	130,000,00
Total CLN773 SPOT										0.00	260,000,000	130,000,00
Total For CLN773										0.00	260,000,000	130,000,00
CLN77 On 31/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	29,810,000,00
Total CLN774 SPOT										0.00	0	29,810,000,00
Total For CLN774										0.00	0	29,810,000,00
CLN81 On 18/04/2028 Spot Bond			8.31500	99.03585	8.31500	98.96973				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.93000	110.90132	7.93000	110.83064				0.00	0	13,000,000,00
Total COJ05 SPOT										0.00	0	13,000,000,00
Total For COJ05										0.00	0	13,000,000,00
COJ08 On 22/06/2026 Spot Bond			10.29000	107.90117	10.29000	107.81246			46,951,493,946,000.00		4,562,827,400	4,562,827,40
Total COJ08 SPOT								16,951,493,946,000.00		4,562,827,400	4,562,827,40	
Total For COJ08								16,951,493,946,000.00		4,562,827,400	4,562,827,40	
COJG0 On 09/06/2024 Spot Bond			6.92000	111.37616	6.92000	111.31407				0.00	0	50,200,000,00
Total COJG01 SPOT										0.00	0	50,200,000,00
Total For COJG01										0.00	0	50,200,000,00
COT01 On 03/04/2023 Spot Bond			7.46500	102.60356	7.46500	102.54161				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.07000	92.18378	12.07000	92.09477				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			10.66000	97.86213	10.66000	97.77886				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			9.83000	9.83000	9.83000	107.15079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.94041				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.41753				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.57815				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.94006				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.78110				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.85208				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.41000	9.41000	9.41000	106.92691				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.23051				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.84472				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.90000	105.35172	6.90000	105.29348				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	41.11842	100.00000	40.84749				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	41.11842	100.00000	40.84749				0.00	0	
Total DV23/R2023 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 DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.41000	106.39288	7.41000	106.32980				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	101.58089	9.69000	101.50256				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.58089	9.69000	101.50256				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.05500	92.29693	12.05500	92.20889				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	101.64670	10.10000	101.56508				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.64670	10.10000	101.56508				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	100.69787				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.17733				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.44039				0.00	900,000,000	1,200,000,000
Total DVF22B SPOT										0.00	900,000,000	1,200,000,000
Total For DVF22B										0.00	900,000,000	1,200,000,000
DVF22c On 24/10/2022 Spot Bond					0.00000	100.00539				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.60369				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.99259				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.89412				0.00	0	
Total DVF26 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 DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.69412				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.62913				0.00	120,000,000	60,000,00
Total DVFB25 SPOT										0.00	120,000,000	60,000,00
Total For DVFB25										0.00	120,000,000	60,000,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.05646				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.01030				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.74561				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.06883				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.22983				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.94567				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.75000	102.50132	5.75000	102.45400				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.94000	107.48748	6.94000	107.42672				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.02000	110.32017	5.02000	110.16040				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.02000	96.90280	5.02000	96.76310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/1 On 31/01/2037 Spot Bond			2.25000	136.82906	2.25000	136.66211				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.69000	150.19266	3.69000	149.99206				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.70200	136.26856	3.70200	136.08643				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.74500	131.92399	3.74500	131.74723				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.66000	114.22110	4.66000	114.05946				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.99000	99.03336	4.99000	98.89082				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	136.82906	2.25000	136.66211				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	162.97051				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	160.36021				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN006 On 09/06/2025 Spot Bond					0.00000	124.02904				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	123.03416				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	121.12817				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	112.54085				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	113.72920				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.95477				0.00	14,100,000,000	14,100,000,000
Total ELN012 SPOT										0.00	14,100,000,000	14,100,000,000
Total For ELN012										0.00	14,100,000,000	14,100,000,000
ELN013 On 15/04/2024 Spot Bond					0.00000	108.92002				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	110.74427				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.74500	105.22405	9.74500	105.14246				0.00	0	18,100,000,000
Total EMM03 SPOT										0.00	0	18,100,000,000
Total For EMM03										0.00	0	18,100,000,000
EMM04 On 16/05/2028 Spot Bond			11.47000	11.47000	11.47000	97.82022				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.82000	11.82000	11.82000	96.53254				0.00	0	666,666,600
Total EMM05 SPOT										0.00	0	666,666,600
Total For EMM05										0.00	0	666,666,600
EMM06 On 23/06/2025 Spot Bond			9.81000	104.58061	9.81000	103.90994				0.00	0	
Total EMM06 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 EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.81000	9.81000	9.81000	104.42493				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.88000	11.88000	11.88000	77.53119				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.05500	11.05500	11.05500	102.19239				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.88000	11.88000	11.88000	96.76282				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.61733				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.56021				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.49147				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.47871				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.96553				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.69131				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.73931				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	100.59627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC4 On 10/11/2021 Spot Bond					0.00000	100.98372				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC4 On 12/03/2022 Spot Bond					0.00000	100.47433				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.61284				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.62993				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	99.95909				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.55902				0.00	100,000,000	70,000,000
Total EQT005 SPOT										0.00	100,000,000	70,000,000
Total For EQT005										0.00	100,000,000	70,000,000
EQT00 On 30/10/2023 Spot Bond					0.00000	101.17717				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.34440				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.10095				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.88991				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.84965				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3C On 17/05/2022 Spot Bond					0.00000	100.95426				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.85769				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.89791				0.00	0	
Total ERS25 SPOT										0.00	0	
Total For ERS25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.83681				0.00	0	
Total ERS26 SPOT										0.00	0	
Total For ERS26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.81746				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.93813				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.29000	106.74863	6.29000	106.69475				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	102.27949	10.00000	102.19816				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.81000	96.86238	8.81000	96.79358			54,891,311,128,000.00	6,230,568,800	11,186,363,400	
Total ES26 SPOT									54,891,311,128,000.00	6,230,568,800	11,186,363,400	
Total For ES26									54,891,311,128,000.00	6,230,568,800	11,186,363,400	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.33903	7.85000	100.27537			0.00	0		
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.37500	75.72530	11.51500	74.92253			445,290,909,700,000.00	39,146,453,600	39,418,108,100	
Total ES33 SPOT									15,290,909,700,000.00	39,146,453,600	39,418,108,100	
Total For ES33									15,290,909,700,000.00	39,146,453,600	39,418,108,100	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.67345	7.50000	100.61204			0.00	0		
Total ES33/R209 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 ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.83000	74.35571	11.96500	73.48103		511,332,279,003,000.00	43,223,354,100	34,194,662,20	
Total ES42 SPOT								11,332,279,003,000.00	43,223,354,100	34,194,662,20	
Total For ES42								11,332,279,003,000.00	43,223,354,100	34,194,662,20	
ES42/R On 25/04/2042 Spot Bond			8.50000	99.84092	8.50000	99.77281		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	100.54317		0.00	0		30,000,00
Total EXX04 SPOT								0.00	0		30,000,00
Total For EXX04								0.00	0		30,000,00
EXX05 On 13/06/2024 Spot Bond					0.00000	101.39662		0.00	0		
Total EXX05 SPOT								0.00	0		
Total For EXX05								0.00	0		
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.40834		0.00	0		
Total FBJ22Z SPOT								0.00	0		
Total For FBJ22Z								0.00	0		
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.87517		0.00	0		
Total FIFB14 SPOT								0.00	0		
Total For FIFB14								0.00	0		
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.83802		0.00	0		
Total FIFB15 SPOT								0.00	0		
Total For FIFB15								0.00	0		
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.88812		0.00	0		
Total FIFB16 SPOT								0.00	0		
Total For FIFB16								0.00	0		
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.92896		0.00	0		
Total FIFB17 SPOT								0.00	0		
Total For FIFB17								0.00	0		
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.19095		0.00	0		
Total FIFB18 SPOT								0.00	0		
Total For FIFB18								0.00	0		
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.21521		0.00	1,000,000,000		500,000,00
Total FIFB19 SPOT								0.00	1,000,000,000		500,000,00
Total For FIFB19								0.00	1,000,000,000		500,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.76405		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.11648				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.19402				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	100.76557				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	101.38951				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.59558				0.00	0	40,000,00
Total FRB22 SPOT										0.00	0	40,000,00
Total For FRB22										0.00	0	40,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.10162				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.49202				0.00	0	1,500,000,00
Total FRB24 SPOT										0.00	0	1,500,000,00
Total For FRB24										0.00	0	1,500,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.91418				0.00	0	15,300,000,00
Total FRB25 SPOT										0.00	0	15,300,000,00
Total For FRB25										0.00	0	15,300,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.78678				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.51000	106.28983	9.51000	106.20892				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB28 On 02/12/2025 Spot Bond					0.00000	104.55710				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.39158				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.31000	99.40570	8.31000	99.33938				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.86100	174.97632	0.86100	174.78237				0.00	0	15,000,00
Total FRBI22 SPOT										0.00	0	15,000,00
Total For FRBI22										0.00	0	15,000,00
FRBI23 On 07/12/2023 Spot Bond			1.82100	322.87620	1.82100	322.49315				0.00	0	180,000,00
Total FRBI23 SPOT										0.00	0	180,000,00
Total For FRBI23										0.00	0	180,000,00
FRBI25 On 31/01/2025 Spot Bond			2.66500	2.66500	2.66500	153.37545				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.54000	203.25238	3.54000	202.98273				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.04500	4.04500	4.04500	107.56451				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.86000	4.86000	4.86000	220.14565			97,200,000,000.00		20,000,000	10,000,00
Total FRBI33 SPOT									97,200,000,000.00		20,000,000	10,000,00
Total For FRBI33									97,200,000,000.00		20,000,000	10,000,00
FRBI46 On 31/03/2046 Spot Bond			5.21500	92.49104	5.21500	92.35585				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.21000	94.08837	5.21000	93.95132				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			7.07866	7.07866	7.07866	81.19099				0.00	0	
Total FRBZ02 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 FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			7.15808	7.15808	7.15808	80.35069				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	147.31656				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	95.81703				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22: On 31/01/2022 Spot Bond			1.51100	174.65056	1.51100	174.44772				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.37100	174.22141	2.37100	174.00690				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.23208				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.49336				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	101.55871				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.81896				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.22834				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.97809				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.80132				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.44565				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	113.28354				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.34990				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.42742				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	111.29575				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.38941				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.12776				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.94547				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.96184				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(O)n 20/06/2024 Spot Bond					0.00000	100.64116				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(O)n 25/04/2023 Spot Bond					0.00000	103.06529				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(O)n 11/11/2024 Spot Bond					0.00000	103.33060				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	100.85777				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(O)n 06/11/2023 Spot Bond					0.00000	101.29410				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(O)n 27/02/2023 Spot Bond					0.00000	100.69859				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	102.30328				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(O)n 20/06/2024 Spot Bond					0.00000	100.38124				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(O)n 20/12/2024 Spot Bond					0.00000	100.43742				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(O)n 20/06/2024 Spot Bond					0.00000	100.47942				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(O)n 13/10/2026 Spot Bond					0.00000	97.90521				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(O)n 15/09/2033 Spot Bond					0.00000	100.51224				0.00	0	
Total FRC316 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 FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	101.24502				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.43200				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	100.47920				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	100.62816				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.44197				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.16257				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.26820				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.20935				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.72631				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	101.01951				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	99.99987				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.25781				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	103.76432				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.04939				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.30930				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.56578				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.38228				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	99.99983				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.51415				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.92074				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.59204				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.41697				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	101.29147				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/08/2023 Spot Bond					0.00000	100.77222				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.80998				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.43959				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.44168				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.42968				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.44451				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.99451				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.36768				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.48025				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.27449				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.23000				0.00	0	
Total FRC362 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 FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	101.07721				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.15795				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.43490				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	100.63655				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.82843				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.09430				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.09753				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.43620				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.42955				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.12722				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.42473				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.56332				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.56013				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.39602				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.35676				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 16/12/2021 Spot Bond					0.00000	100.24182				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.15100	2.15100	2.15100	174.11946				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.09100	2.09100	2.09100	174.15017				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.10100	2.10100	2.10100	174.14506				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.41000	103.52719	4.41000	103.38235				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.87000	111.26032	4.87000	111.10125				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.19628				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.93814				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.86414			0.00	0	
Total FRJ23 SPOT									0.00	0	
Total For FRJ23									0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.44491			0.00	0	
Total FRJ24 SPOT									0.00	0	
Total For FRJ24									0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.20665			0.00	0	
Total FRJ25 SPOT									0.00	0	
Total For FRJ25									0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.63659			0.00	0	1,950,000,00
Total FRJ26 SPOT									0.00	0	1,950,000,00
Total For FRJ26									0.00	0	1,950,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.05888			0.00	0	
Total FRJ27 SPOT									0.00	0	
Total For FRJ27									0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.33205			0.00	0	
Total FRJ28 SPOT									0.00	0	
Total For FRJ28									0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.75692			0.00	2,000,000,000	1,000,000,00
Total FRJ29 SPOT									0.00	2,000,000,000	1,000,000,00
Total For FRJ29									0.00	2,000,000,000	1,000,000,00
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.33762			0.00	0	
Total FRJ31 SPOT									0.00	0	
Total For FRJ31									0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.39800	4.39800	4.39800	99.34214			0.00	0	
Total FRS100 SPOT									0.00	0	
Total For FRS100									0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.84000	4.84000	4.84000	111.52632		2,671,680,000,000.00	0.00	552,000,000	276,000,00
Total FRS101 SPOT								2,671,680,000,000.00	0.00	552,000,000	276,000,00
Total For FRS101								2,671,680,000,000.00	0.00	552,000,000	276,000,00
FRS10 On 23/01/2024 Spot Bond					0.00000	100.69557			0.00	0	
Total FRS103 SPOT									0.00	0	
Total For FRS103									0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.13062			0.00	0	
Total FRS104 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 FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			4.98000	109.71695	4.98000	109.55911				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.71000	223.61852	4.71000	223.30118				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.12000	107.78959	5.12000	107.63334				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.74000	4.74000	4.74000	222.66573				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.50000	149.60324	3.50000	149.40570				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	129.30136	3.70500	129.12851				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.92000	110.55557	4.92000	110.39707				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.86000	220.46115	4.86000	220.14565				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.91000	219.42067	4.91000	219.10582				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.03000	121.74806	3.03000	151.62507				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.94000	218.79924	4.94000	218.48477				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.12000	107.78959	5.12000	107.63334				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.23000	195.22991	4.23000	194.95999				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.87000	98.13242	5.87000	97.98433				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.12000	196.48437	4.12000	196.21447				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.18000	195.79898	4.18000	195.52910				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.45000	208.55474	5.45000	208.24651				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.82000	98.74276	5.82000	98.59415				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.12000	5.12000	5.12000	107.63334				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.10000	108.06242	5.10000	107.90595				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.99000	197.97878	3.99000	197.70890				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.22000	213.10102	5.22000	212.78997				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.12000	196.48437	4.12000	196.21447				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS143 On 31/03/2028 Spot Bond			4.12000	196.48437	4.12000	196.21447				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.52100	203.47855	3.52100	203.20890				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.80000	148.20835	3.80000	148.00910				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			1.21100	174.80077	1.21100	174.60200				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.47000	192.52438	4.47000	192.25450				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.51000	192.07762	4.51000	191.80774				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.77000	148.34715	3.77000	148.14807				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			3.98500	198.03650	3.98500	197.76665				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.52000	4.52000	4.52000	191.69625				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	5.95621				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	99.95920				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	99.95479				0.00	0	
Total FRS172 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 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	100.39495				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.30526				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	193.46041				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	147.86160				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	179.25538				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	39.54953				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.97106				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	101.11648				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	101.00685				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.77985				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.01429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.86077				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.34391				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.25551				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.38228				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS227 On 31/07/2022 Spot Bond					0.00000	102.04899				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 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	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.98773				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 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	
FRS232 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	
FRS233 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	
FRS234 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	
FRS235 On 31/03/2032 Spot Bond					0.00000	103.31575				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 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	
FRS238 On 13/10/2023 Spot Bond					0.00000	110.63103				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS239 On 23/10/2025 Spot Bond					0.00000	115.60845				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	102.09905				0.00	0	
Total FRS240 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 FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.16407				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	77.38161				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.91301				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	110.62360				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.26241				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	99.90406				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	
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.96525				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.96736				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	99.25514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.96104				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.60488				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 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	
FRS257 On 23/01/2024 Spot Bond					0.00000	108.72751				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	100.56959				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	100.42996				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.88518				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS266 On 31/03/2032 Spot Bond					0.00000	100.27358				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	108.92313				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.27566				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS270 On 05/07/2022 Spot Bond					0.00000	106.50694				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	100.03355				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	101.76129				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.27398				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	100.80344				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS275 On 26/11/2021 Spot Bond					0.00000	100.53096				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	100.36999				0.00	0	
Total FRS277 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 FRS277										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.34431				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	100.53004				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.38438				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.62100	1.62100	1.62100	323.78817				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.36100	325.85614	1.36100	325.48173				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.36100	1.36100	1.36100	325.48173				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.45100	175.18244	0.45100	174.99413				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.45100	175.18244	0.45100	174.99413				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.09238				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.82000	103.11461	4.82000	102.96762				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.23000	73.64943	4.23000	113.70523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	152.15009				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	150.81787				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.42100	2.42100	2.42100	318.64797				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.50000	5.50000	5.50000	103.89593				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.78000	114.87597	6.78000	114.81320				0.00	0	3,185,152,20
Total FRX24 SPOT										0.00	0	3,185,152,20
Total For FRX24										0.00	0	3,185,152,20
FRX25 On 26/07/2025 Spot Bond			7.10000	110.84022	7.10000	110.77719				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.81000	107.26937	7.81000	107.20166			100,973,928,000.00		12,928,800	532,253,10
Total FRX26 SPOT									100,973,928,000.00		12,928,800	532,253,10
Total For FRX26									100,973,928,000.00		12,928,800	532,253,10
FRX27 On 07/03/2027 Spot Bond			7.77000	111.62582	7.77000	111.55532				0.00	0	20,969,976,60
Total FRX27 SPOT										0.00	0	20,969,976,60
Total For FRX27										0.00	0	20,969,976,60
FRX28 On 26/07/2028 Spot Bond			8.32000	111.46196	8.32000	111.38792				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.11500	105.70421	9.11500	105.62744				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.36000	102.33327	9.36000	102.25699			187,200,000,000.00		20,000,000	10,000,00
Total FRX31 SPOT									187,200,000,000.00		20,000,000	10,000,00
Total For FRX31									187,200,000,000.00		20,000,000	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
FRX32 On 31/03/2032 Spot Bond			9.50000	107.17587	9.50000	107.09392				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.75000	76.69082	10.75000	76.62467				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.66913				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.02939				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.78924				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.75105				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.77700				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.78463				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000.00	2,000,000,000	8,000,000,000	
Total FST3A1 SPOT									10,000,000,000,000.00	2,000,000,000	8,000,000,000	
Total For FST3A1									10,000,000,000,000.00	2,000,000,000	8,000,000,000	
FST3A2 On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	16,500,000,000	
Total FST3A2 SPOT									0.00	0	16,500,000,000	
Total For FST3A2									0.00	0	16,500,000,000	
FST3A3 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	44,500,000,000	
Total FST3A3 SPOT									0.00	0	44,500,000,000	
Total For FST3A3									0.00	0	44,500,000,000	
FST3A4 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	26,000,000,000	
Total FST3A4 SPOT									0.00	0	26,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FST3A4										0.00	0	26,000,000,00
GBL05 On 07/11/2022 Spot Bond					0.00000	100.80764				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.70441				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.74368				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.78153				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.73403				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.75939				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.06230				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.64500	115.02500	3.64500	114.87160				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.62505				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	99.96507				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.45000	106.85843	6.45000	106.80273				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.80847				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.84889				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.91000	106.78589	6.91000	106.72611				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.99474				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.85171				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.70076				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.96096				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.31301				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.21027				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.46783				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.18637				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.06086				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT31 On 28/02/2024 Spot Bond					0.00000	100.65156				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.68533				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.47932				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.61650				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.90700				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.22090				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.07713				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.95516				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.34673				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.82584				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.25366				0.00	3,028,000,000	1,514,000,000
Total GRT45 SPOT										0.00	3,028,000,000	1,514,000,000
Total For GRT45										0.00	3,028,000,000	1,514,000,000
GRT47 On 22/04/2024 Spot Bond					0.00000	99.90583				0.00	0	
Total GRT47 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 GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.08685				0.00	100,000,000	50,000,00
Total GRT48 SPOT										0.00	100,000,000	50,000,00
Total For GRT48										0.00	100,000,000	50,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	101.28703				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.45649				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.30622				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.84330				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.96253				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.37119				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.21534				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.63264				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.86759				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.80605				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.25504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.67886				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.56392				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.51342				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.23600				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.22163				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.21761				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.96100	321.97627	1.96100	321.59062				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.31100	2.31100	2.31100	328.12384				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.44000	100.98330	10.44000	100.89956				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.74000	78.60642	4.74000	102.87912		2,332,080,000,000.00		492,000,000	246,000,000	
Total HWAY33 SPOT								2,332,080,000,000.00		492,000,000	246,000,000	
Total For HWAY33								2,332,080,000,000.00		492,000,000	246,000,000	
HWAY3 On 31/07/2034 Spot Bond			11.44500	87.39769	11.44500	87.31844		117,020,645,427,000.00		10,224,608,600	48,574,000,000	
Total HWAY34 SPOT								17,020,645,427,000.00		10,224,608,600	48,574,000,000	
Total For HWAY34								17,020,645,427,000.00		10,224,608,600	48,574,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.01180	100.00000	10.93925			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.57500	86.12575	11.57500	86.04679		11,575,000,000,000.00	1,000,000,000	6,294,000,000	
Total HWAY35 SPOT								11,575,000,000,000.00	1,000,000,000	6,294,000,000	
Total For HWAY35								11,575,000,000,000.00	1,000,000,000	6,294,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.01022	100.00000	10.93768		0.00	0		
Total HWAY35/R209 SPOT								0.00	0		
Total For HWAY35/R209								0.00	0		
HWF11 On 15/07/2022 Spot Bond					0.00000	100.16042		0.00	300,000,000	15,150,000,000	
Total HWF11 SPOT								0.00	300,000,000	15,150,000,000	
Total For HWF11								0.00	300,000,000	15,150,000,000	
HWF12 On 29/07/2022 Spot Bond					0.00000	101.27848		0.00	176,000,000	88,000,000	
Total HWF12 SPOT								0.00	176,000,000	88,000,000	
Total For HWF12								0.00	176,000,000	88,000,000	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.65786		0.00	0		
Total HWF13 SPOT								0.00	0		
Total For HWF13								0.00	0		
I2025 On 31/01/2025 Spot Bond			2.35000	155.09569	2.35000	154.90520		153,257,986,810,000.00	65,216,164,600	345,499,826,700	
Total I2025 SPOT								153,257,986,810,000.00	65,216,164,600	345,499,826,700	
Total For I2025								153,257,986,810,000.00	65,216,164,600	345,499,826,700	
I2029 On 31/03/2029 Spot Bond			3.16500	114.37649	3.17500	114.14993		138,822,597,000,000.00	43,861,800,000	253,976,228,200	
Total I2029 SPOT								138,822,597,000,000.00	43,861,800,000	253,976,228,200	
Total For I2029								138,822,597,000,000.00	43,861,800,000	253,976,228,200	
I2033 On 28/02/2033 Spot Bond			3.92500	108.61125	3.91000	108.62516		352,080,910,490,000.00	89,702,142,800	203,581,528,700	
Total I2033 SPOT								352,080,910,490,000.00	89,702,142,800	203,581,528,700	
Total For I2033								352,080,910,490,000.00	89,702,142,800	203,581,528,700	
I2038 On 31/01/2038 Spot Bond			4.22000	120.92808	4.22000	120.76144		95,415,000,956,000.00	22,610,189,800	397,439,188,700	
Total I2038 SPOT								95,415,000,956,000.00	22,610,189,800	397,439,188,700	
Total For I2038								95,415,000,956,000.00	22,610,189,800	397,439,188,700	
I2046 On 31/03/2046 Spot Bond			4.21500	109.06445	4.21500	108.91380		194,767,873,224,000.00	46,208,273,600	307,659,676,700	
Total I2046 SPOT								194,767,873,224,000.00	46,208,273,600	307,659,676,700	
Total For I2046								194,767,873,224,000.00	46,208,273,600	307,659,676,700	
I2050 On 31/12/2050 Spot Bond			4.21000	112.56938	4.21000	112.41436		17,548,964,000,000.00	4,168,400,000	385,187,690,400	
Total I2050 SPOT								17,548,964,000,000.00	4,168,400,000	385,187,690,400	

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 I2050									17,548,964,000,000.00	4,168,400,000	385,187,690,40
IBL101 On 24/05/2022 Spot Bond			6.34500	6.34500	6.34500	105.14421			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.14524			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.08100	321.20743	2.08100	320.81962			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.82467			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.75514			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.95890			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.84717			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.05613			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.69983			0.00	0	
Total IBL129 SPOT									0.00	0	
Total For IBL129									0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.02275			0.00	0	
Total IBL130 SPOT									0.00	0	
Total For IBL130									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.96321			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.67181			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.09749				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.80119				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.75072				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.62673				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.55263				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.75792				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.75408				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.38807				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.17445				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.64658				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.67434				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL150 On 26/08/2022 Spot Bond					0.00000	95.95580				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.75154				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	99.96877				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	99.93235				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.92982				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.92897				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.07871				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.01671				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.13959				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.02546				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.78408				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.81187				0.00	0	
Total IBL168 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 IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	99.95039				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.94845				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.79484				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.73788				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.69165				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.71602				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.58771				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.47349				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.49014				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.09732				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.53100	0.53100	0.53100	174.95277				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.03000	108.53351	7.03000	108.47239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			0.80100	175.00647	0.80100	174.81333				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.42000	108.84870	5.42000	108.80126				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.46260				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.71000	106.03860	8.71000	105.96493				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.37000	109.88155	10.37000	109.97174				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.59074				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.43000	109.43290	9.43000	109.35028				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.40868				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.88465				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.93678				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.57199				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.98343				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.44825				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.16262				0.00	0	105,000,00
Total IDCG19 SPOT										0.00	0	105,000,00
Total For IDCG19										0.00	0	105,000,00
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.35077				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.02647				0.00	200,000,000	100,000,00
Total IDCG22 SPOT										0.00	200,000,000	100,000,00
Total For IDCG22										0.00	200,000,000	100,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.28526				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.45019				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.16000	104.60543	8.16000	104.53688				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	101.71331				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.76238				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.32497				0.00	0	500,000,00
Total INLV05 SPOT										0.00	0	500,000,00

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 INLV05										0.00	0	500,000,00
INLV06 On 22/01/2026 Spot Bond					0.00000	102.63153				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.39325				0.00	500,000,000	250,000,00
Total INLV07 SPOT										0.00	500,000,000	250,000,00
Total For INLV07										0.00	500,000,000	250,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	101.48353				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.76987				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.43822				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.34771				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.35394				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.26614				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.67073				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.05822				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.99994				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.98361				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.00138				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.26672				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.79320				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.21383				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.48736				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.76542				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.43308				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.57933	2.75000	100.55677				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.88000	188.00062	4.88000	187.73088				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.65861				0.00	200,000,000	100,000,000
Total IV035 SPOT										0.00	200,000,000	100,000,000
Total For IV035										0.00	200,000,000	100,000,000
IV039 On 31/01/2022 Spot Bond			1.95100	1.95100	1.95100	174.22191				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV042 On 18/11/2021 Spot Bond					0.00000	101.49751				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.36500	8.36500	8.36500	105.35662				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.59653				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.39600	174.70811	1.39600	174.50683			27,920,000,000.00		20,000,000	110,000,000
Total IV045 SPOT									27,920,000,000.00		20,000,000	110,000,000
Total For IV045									27,920,000,000.00		20,000,000	110,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	102.23340				0.00	0	30,000,000
Total IV046 SPOT										0.00	0	30,000,000
Total For IV046										0.00	0	30,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	102.91634				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.78000	189.09270	4.78000	188.82292				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.84500	104.44028	6.84500	104.38208				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.08447				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.95976				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.63567				0.00	0	
Total IVC144 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 IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.02043				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.06413				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.34978				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.61897				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.60661				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.61918				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	100.68284				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.44590				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.60145				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.33393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.06624				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.90245				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.55029				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.40060				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.39070	7.40000	102.32973				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.75747				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.73830				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.93400				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.45712				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.53638	7.23000	101.47760				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.22277				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC198 On 13/08/2026 Spot Bond					0.00000	101.17222				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.70374				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.97461	7.45000	100.91342				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.65397				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	109.29672	3.91012	103.87928				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.90147				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	99.82496				0.00	0	
Total IVZ064 SPOT										0.00	0	
Total For IVZ064										0.00	0	
IVZ065 On 04/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.74858				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	99.66415				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	99.50818				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.43039				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	99.34487				0.00	0	
Total IVZ069 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 IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.27759				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.03166				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.15000	4.15000	4.15000	98.95367				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	100.48294				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.33000	99.86145	6.33000	104.91386				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.34780				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.89934				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.94579				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.08102				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	101.28507				0.00	700,000,000	700,000,000
Total KAP016 SPOT										0.00	700,000,000	700,000,000
Total For KAP016										0.00	700,000,000	700,000,000
KAP017 On 19/10/2023 Spot Bond					0.00000	99.94039				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.12832				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.20558				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.46762				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.46923				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.72537				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.91000	120.60914	8.91000	120.52346				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.75312				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.84000	103.46246	6.84000	103.40513				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.10244				0.00	0	241,300,00
Total LGL07 SPOT										0.00	0	241,300,00
Total For LGL07										0.00	0	241,300,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.45249				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.85382				0.00	0	200,000,00
Total LGL09 SPOT										0.00	0	200,000,00
Total For LGL09										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL10 On 08/10/2025 Spot Bond					0.00000	99.60658				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.61887				0.00	500,000,000	260,000,000
Total LGL11 SPOT										0.00	500,000,000	260,000,000
Total For LGL11										0.00	500,000,000	260,000,000
LHL28 On 13/02/2022 Spot Bond					0.00000	101.69207				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.48208				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.83039				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.85327				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.71481				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.46209				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.70477				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.76111				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.55793				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.90881				0.00	0	
Total MBF070 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 MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.36899				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.59443				0.00	2,500,000,000	2,500,000,000
Total MBP038 SPOT										0.00	2,500,000,000	2,500,000,000
Total For MBP038										0.00	2,500,000,000	2,500,000,000
MBP04 On 23/02/2023 Spot Bond					0.00000	100.73622				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.07382				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.61163				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.81595				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.67500				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.23975				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.24464				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.01149				0.00	0	1,000,000,000
Total MBP050 SPOT										0.00	0	1,000,000,000
Total For MBP050										0.00	0	1,000,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.70581				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.23637				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.16000	8.16000	8.16000	112.08381				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.18400	105.63256	6.18400	105.58012				0.00	0	1,517,900,30
Total MMIG05 SPOT										0.00	0	1,517,900,30
Total For MMIG05										0.00	0	1,517,900,30
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.15821				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.50635				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.44321				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.81000	105.23095	8.81000	105.15661				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.56839				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.06000	94.91323	9.06000	95.01691				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.89970				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.78030				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.40559				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN12 On 04/06/2023 Spot Bond					0.00000	100.96171				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.31741				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.94777				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.98374				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.52151				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.26033				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.00041				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.57057				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.39467				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.96706				0.00	40,000,000	20,000,000
Total MTN21 SPOT										0.00	40,000,000	20,000,000
Total For MTN21										0.00	40,000,000	20,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	101.31881				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.75500	100.09777	8.75500	100.02787				0.00	0	
Total MTN23 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 MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.42533				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.41128				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.27732				0.00	700,000,000	350,000,00
Total MTN26 SPOT										0.00	700,000,000	350,000,00
Total For MTN26										0.00	700,000,000	350,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.08043				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.43466				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.46331				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.43903				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.21130				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	100.82292				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.82291				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.88064				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	100.88057				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.89763				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.40502				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.52007				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.80409				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.35278				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.45234				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.53681				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.61436				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.58000	105.13703	6.58000	105.08156				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.93000	107.29129	6.93000	107.23171				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.69000	105.28040	9.69000	105.19922				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG01 On 29/04/2022 Spot Bond					0.00000	101.20580				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.17668				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.08316				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.26743				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.09708				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.08421				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.49500	107.90674	6.49500	107.84960				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.79500	102.50713	5.79500	102.45921				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.94400	108.98502	6.94400	108.92439				0.00	0	1,097,483,70
Total NBK16A SPOT										0.00	0	1,097,483,70
Total For NBK16A										0.00	0	1,097,483,70
NBK17 On 22/04/2026 Spot Bond			8.31000	105.95981	8.31000	110.85638				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.32500	105.63294	6.32500	105.57904				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.49000	114.95410	7.49000	114.88482				0.00	0	8,494,956,80
Total NBK20A SPOT										0.00	0	8,494,956,80

Contract 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 NBK20A									0.00	0	8,494,956,80
NBK21 On 21/07/2027 Spot Bond			8.57500	111.73021	8.57500	111.65376			343,000,000,000.00	40,000,000	709,000,00
Total NBK21A SPOT									343,000,000,000.00	40,000,000	709,000,00
Total For NBK21A									343,000,000,000.00	40,000,000	709,000,00
NBK22 On 19/11/2022 Spot Bond			5.42000	108.99454	5.42000	108.94704			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.29500	116.19623	7.29500	116.12838			0.00	0	38,000,00
Total NBK23A SPOT									0.00	0	38,000,00
Total For NBK23A									0.00	0	38,000,00
NBK24 On 19/11/2027 Spot Bond			8.33500	116.71862	8.33500	116.64095			0.00	0	1,038,000,00
Total NBK24A SPOT									0.00	0	1,038,000,00
Total For NBK24A									0.00	0	1,038,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.94249			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.90500	5.90500	5.90500	107.73165			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.17341			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	40.38556	100.00000	40.11945			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.93693			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.51500	114.65799	8.51500	114.58008			0.00	0	1,942,452,10
Total NBK27A SPOT									0.00	0	1,942,452,10
Total For NBK27A									0.00	0	1,942,452,10
NBK28 On 02/08/2023 Spot Bond			5.86000	109.03570	5.86000	108.98436			0.00	0	200,000,00
Total NBK28A SPOT									0.00	0	200,000,00
Total For NBK28A									0.00	0	200,000,00
NBK29 On 31/07/2026 Spot Bond			7.70500	113.24174	7.70500	113.17197			0.00	0	3,441,684,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK29A SPOT										0.00	0	3,441,684,40
Total For NBK29A										0.00	0	3,441,684,40
NBK30 On 20/02/2024 Spot Bond			6.28000	108.64375	6.28000	108.58901				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.00000	110.65089	6.00000	110.59758				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.21796				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.66617				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.76607				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.48500	10.48500	10.48500	73.88355				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.06669				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.10776				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.46529				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.52921				0.00	850,000,000	850,000,00
Total NBK45B SPOT										0.00	850,000,000	850,000,00
Total For NBK45B										0.00	850,000,000	850,000,00
NBK46 On 15/08/2025 Spot Bond					0.00000	101.79093				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK47I On 15/02/2028 Spot Bond					0.00000	103.15539				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.88404				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.59854				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.86476				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.87669				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.46347				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.31460				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.45088				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.07698				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.01231				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.11503				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.49554				0.00	0	
Total NBKB58 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 NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.90470				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.10297				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.81851				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	99.95393				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	99.99984				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.39825				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			9.65500	102.93397	9.65500	102.85357				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.39486				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.69000	102.48661	9.69000	102.40627				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.39825				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.40354				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.41031				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.50096				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.50096				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.78365				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.89961				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.63838				0.00	0	20,000,00
Total NGL02 SPOT										0.00	0	20,000,00
Total For NGL02										0.00	0	20,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.11774				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.57777				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.37341				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.84720				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.31510				0.00	0	
Total NGL07 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 NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.02385				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.58722				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.81522				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	102.92224				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.45835				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.77657				0.00	0	6,780,300,00
Total NGT104 SPOT										0.00	0	6,780,300,00
Total For NGT104										0.00	0	6,780,300,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.85354				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.54884				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.13992				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.61431				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.62589				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.04987				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.87444				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.41169				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.54764				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.00969				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.62174				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.42079				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.12723				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.25882				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.77481				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.91000	4.91000	4.91000	219.10582				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.49000	3.49000	3.49000	203.57851				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NI25	On	31/01/2025	Spot Bond			3.10500	3.10500	3.10500	151.26833			0.00	0	
Total NI25 SPOT												0.00	0	
Total For NI25												0.00	0	
NI29	On	31/03/2029	Spot Bond			3.47000	3.47000	3.47000	111.86773		69,400,000,000.00	20,000,000	10,000,000	
Total NI29 SPOT												69,400,000,000.00	20,000,000	10,000,000
Total For NI29												69,400,000,000.00	20,000,000	10,000,000
NI33	On	28/02/2033	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NI33 SPOT												0.00	0	
Total For NI33												0.00	0	
NI38	On	31/01/2038	Spot Bond			4.97000	4.97000	4.97000	109.69824			0.00	0	
Total NI38 SPOT												0.00	0	
Total For NI38												0.00	0	
NILB11	On	31/01/2025	Spot Bond			3.21000	3.21000	3.21000	150.77054			0.00	0	
Total NILB11 SPOT												0.00	0	
Total For NILB11												0.00	0	
NILB12	On	07/12/2033	Spot Bond			3.45000	202.41137	3.45000	202.14461			0.00	0	
Total NILB12 SPOT												0.00	0	
Total For NILB12												0.00	0	
NILB13	On	31/01/2025	Spot Bond			3.01000	3.01000	3.01000	151.72037			0.00	0	
Total NILB13 SPOT												0.00	0	
Total For NILB13												0.00	0	
NILB14	On	31/03/2028	Spot Bond			3.13500	3.13500	3.13500	207.86614			0.00	0	
Total NILB14 SPOT												0.00	0	
Total For NILB14												0.00	0	
NILB15	On	31/03/2028	Spot Bond			3.28000	206.37204	3.28000	206.10258			0.00	0	
Total NILB15 SPOT												0.00	0	
Total For NILB15												0.00	0	
NILB17	On	31/01/2038	Spot Bond			5.08500	108.26760	5.08500	108.11095			0.00	0	
Total NILB17 SPOT												0.00	0	
Total For NILB17												0.00	0	
NN014	On	10/09/2024	Spot Bond					0.00000	101.40887			0.00	0	
Total NN014 SPOT												0.00	0	
Total For NN014												0.00	0	
NN016	On	20/03/2024	Spot Bond					0.00000	100.63381			0.00	0	
Total NN016 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 NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.79110				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.42873				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.19188				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.32403				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.74278				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.82432				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.26107				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.02659				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.46717				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.14811				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.83728				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.88833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	147.82477				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.15942				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	147.61092				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	139.95234				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.49788				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	126.70771				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.64335				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	96.46808				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	92.50272				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.17646				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.52397				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN075 On 18/03/2024 Spot Bond					0.00000	101.08923				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.42193				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.76543				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.39232				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.80973				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.41054				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.55398				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.48314				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.41054				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			153,000,000,000,000.00	1,530,000,000	40,650,000,000	
Total NN114 SPOT									153,000,000,000,000.00	1,530,000,000	40,650,000,000	
Total For NN114									153,000,000,000,000.00	1,530,000,000	40,650,000,000	
NN115 On 13/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	30,000,000,000	
Total NN115 SPOT									0.00	0	30,000,000,000	
Total For NN115									0.00	0	30,000,000,000	
NNF012 On 12/06/2025 Spot Bond					0.00000	99.05283				0.00	0	
Total NNF012 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 NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	121.21000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	117.55000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	123.23000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	121.77000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	120.85858				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 01/08/2022 Spot Bond					0.00000	115.87394				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.78813				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.22932				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	107.36024				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03: On 01/08/2022 Spot Bond					0.00000	115.87394				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03: On 19/04/2022 Spot Bond					0.00000	107.34798				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03: On 29/12/2021 Spot Bond					0.00000	100.22310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.93657				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	99.93657				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	92.15580				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 26/10/2021 Spot Bond					0.00000	102.05390				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	102.02774				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	101.01354				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	95.17155				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/11/2021 Spot Bond					0.00000	101.96966				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.90855				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04 On 08/11/2021 Spot Bond					0.00000	100.88588				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF05(On 12/11/2021 Spot Bond					0.00000	100.84306				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05(On 18/11/2021 Spot Bond					0.00000	100.75877				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05(On 22/02/2022 Spot Bond					0.00000	100.75090				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05(On 23/11/2021 Spot Bond					0.00000	100.68895				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05(On 30/11/2021 Spot Bond					0.00000	100.59388				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF05(On 08/12/2021 Spot Bond					0.00000	100.47236				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05(On 13/12/2021 Spot Bond					0.00000	100.40373				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05(On 22/03/2022 Spot Bond					0.00000	100.31942				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05(On 22/03/2022 Spot Bond					0.00000	100.30907				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05(On 22/03/2022 Spot Bond					0.00000	100.30907				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06(On 12/09/2024 Spot Bond					0.00000	103.65525				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06(On 28/03/2022 Spot Bond					0.00000	100.23229				0.00	0	
Total NNF060 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 NNF060										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.21718				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.21933				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06 On 04/01/2022 Spot Bond					0.00000	100.20111				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06 On 13/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
Total NNF064 SPOT										0.00	0	20,000,000.00
Total For NNF064										0.00	0	20,000,000.00
NNF06 On 13/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		30,000,000,000.00		300,000,000	300,000,000	5,000,000.00
Total NNF065 SPOT								30,000,000,000.00		300,000,000	300,000,000	5,000,000.00
Total For NNF065								30,000,000,000.00		300,000,000	300,000,000	5,000,000.00
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.76164				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.32862				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.81429				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.81582				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.74654				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.60993				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.49252				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.87358				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.83739				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.67468				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.61767				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.69625				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.00000	110.84196	7.00000	110.77982				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.29100	203.61457	2.29100	203.36526				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.99500	115.95120	9.99500	115.85855		120,517,250,230,500.00		12,057,753,900	11,627,753,900	
Total NRA028 SPOT								120,517,250,230,500.00		12,057,753,900	11,627,753,900	
Total For NRA028								120,517,250,230,500.00		12,057,753,900	11,627,753,900	
NRA02 On 30/11/2028 Spot Bond			100.00000	16.97843	100.00000	16.86596				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	100.51585				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.26230				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC26 On 07/12/2023 Spot Bond					0.00000	100.81429				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.45354				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.45954				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.36698				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.54015				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.79482				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	100.38136				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.59647				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.17000	102.52568	6.17000	102.47501				0.00	0	3,768,306,60
Total OML06 SPOT										0.00	0	3,768,306,60
Total For OML06										0.00	0	3,768,306,60
OML07 On 19/03/2025 Spot Bond			7.89000	109.89604	7.89000	109.82559				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			6.39500	104.91625	6.39500	104.86153				0.00	0	4,558,858,60
Total OML09 SPOT										0.00	0	4,558,858,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML09										0.00	0	4,558,858,60
OML10 On 14/09/2025 Spot Bond			8.23500	111.27579	8.23500	111.20139				0.00	0	5,323,864,50
Total OML10 SPOT										0.00	0	5,323,864,50
Total For OML10										0.00	0	5,323,864,50
OML11 On 11/06/2024 Spot Bond					0.00000	100.39751				0.00	0	40,000,00
Total OML11 SPOT										0.00	0	40,000,00
Total For OML11										0.00	0	40,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.36381				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.32297				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.81090				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.80904				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.46896				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.25017				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.70790				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.72240				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.10850				0.00	2,200,000,000	1,100,000,00
Total PMM57 SPOT										0.00	2,200,000,000	1,100,000,00
Total For PMM57										0.00	2,200,000,000	1,100,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	100.85325				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.95996				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.97520				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.99044				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.79000	114.75416	7.91000	114.14465			320,043,967,811,000.00	1,966,629,520,900	2,522,153,184,600	
Total R186 SPOT									20,043,967,811,000.00	966,629,520,900	522,153,184,600	
Total For R186									20,043,967,811,000.00	966,629,520,900	522,153,184,600	
R197 On 07/12/2023 Spot Bond			1.04500	327.92382	1.01100	327.77960			18,658,350,018,000.00	17,854,880,400	99,261,912,300	
Total R197 SPOT									18,658,350,018,000.00	17,854,880,400	99,261,912,300	
Total For R197									18,658,350,018,000.00	17,854,880,400	99,261,912,300	
R202 On 07/12/2033 Spot Bond			3.91500	241.29233	3.91000	241.08162			104,569,504,362,000.00	26,709,962,800	237,928,363,100	
Total R202 SPOT									14,569,504,362,000.00	26,709,962,800	237,928,363,100	
Total For R202									14,569,504,362,000.00	26,709,962,800	237,928,363,100	
R203 On 28/02/2023 Spot Bond			5.30000	104.20880	5.33000	104.12342			282,138,110,740,000.00	53,233,605,800	1,124,590,004,200	
Total R203 SPOT									32,138,110,740,000.00	53,233,605,800	124,590,004,200	
Total For R203									32,138,110,740,000.00	53,233,605,800	124,590,004,200	
R2030 On 31/01/2030 Spot Bond			9.37000	93.92057	9.55500	92.85975			950,148,978,862,000.00	2,022,427,852,600	1,710,080,712,300	
Total R2030 SPOT									50,148,978,862,000.00	222,427,852,600	710,080,712,300	
Total For R2030									50,148,978,862,000.00	222,427,852,600	710,080,712,300	
R2032 On 31/03/2032 Spot Bond			9.96500	89.41788	10.13000	88.37592			397,497,789,952,000.00	1,344,455,372,800	1,773,786,386,900	
Total R2032 SPOT									17,497,789,952,000.00	344,455,372,800	773,786,386,900	
Total For R2032									17,497,789,952,000.00	344,455,372,800	773,786,386,900	
R2035 On 28/02/2035 Spot Bond			10.45500	89.91247	10.60500	88.86402			426,372,225,756,500.00	710,317,764,300	1,376,589,212,600	
Total R2035 SPOT									16,372,225,756,500.00	710,317,764,300	376,589,212,600	
Total For R2035									16,372,225,756,500.00	710,317,764,300	376,589,212,600	
R2037 On 31/01/2037 Spot Bond			10.64500	85.77599	10.78500	84.79156			904,676,311,002,000.00	930,453,387,600	1,487,761,729,900	
Total R2037 SPOT									14,676,311,002,000.00	930,453,387,600	487,761,729,900	
Total For R2037									14,676,311,002,000.00	930,453,387,600	487,761,729,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2040 On 31/01/2040 Spot Bond			10.76000	87.95302	10.89500	86.93429		511,036,687,688,000.00	605,114,933,800	935,947,814,30	
Total R2040 SPOT								11,036,687,688,000.00	605,114,933,800	935,947,814,30	
Total For R2040								11,036,687,688,000.00	605,114,933,800	935,947,814,30	
R2044 On 31/01/2044 Spot Bond			10.79000	84.76151	10.92000	83.76418		456,715,957,914,000.00	505,719,736,600	386,610,008,00	
Total R2044 SPOT								6,715,957,914,000.00	505,719,736,600	386,610,008,00	
Total For R2044								6,715,957,914,000.00	505,719,736,600	386,610,008,00	
R2048 On 28/02/2048 Spot Bond			10.73000	83.85777	10.86000	82.83125		579,709,407,608,000.00	2,663,533,029,600	340,023,272,70	
Total R2048 SPOT								9,709,407,608,000.00	663,533,029,600	340,023,272,70	
Total For R2048								9,709,407,608,000.00	663,533,029,600	340,023,272,70	
R209 On 31/03/2036 Spot Bond			10.42500	69.47576	10.56500	68.62685		441,377,966,520,000.00	617,877,982,400	1,000,537,800,00	
Total R209 SPOT								11,377,966,520,000.00	617,877,982,400	1,000,537,800,00	
Total For R209								11,377,966,520,000.00	617,877,982,400	1,000,537,800,00	
R210 On 31/03/2028 Spot Bond			2.76500	212.71321	2.78000	212.25654		104,517,000,000,000.00	37,800,000,000	79,613,137,40	
Total R210 SPOT								14,517,000,000,000.00	37,800,000,000	79,613,137,40	
Total For R210								14,517,000,000,000.00	37,800,000,000	79,613,137,40	
R212 On 31/01/2022 Spot Bond			0.30000	175.25847	0.20100	175.12350		275,070,000,000,000.00	916,900,000,000	626,050,000,00	
Total R212 SPOT								5,070,000,000,000.00	916,900,000,000	626,050,000,00	
Total For R212								5,070,000,000,000.00	916,900,000,000	626,050,000,00	
R213 On 28/02/2031 Spot Bond			9.70500	84.51166	9.87000	83.56009		786,008,247,833,000.00	802,267,722,600	969,481,717,90	
Total R213 SPOT								16,008,247,833,000.00	802,267,722,600	969,481,717,90	
Total For R213								16,008,247,833,000.00	802,267,722,600	969,481,717,90	
R214 On 28/02/2041 Spot Bond			10.76000	66.45499	10.89500	65.61706		014,445,465,688,000.00	2,138,888,983,800	617,104,022,40	
Total R214 SPOT								14,445,465,688,000.00	138,888,983,800	617,104,022,40	
Total For R214								14,445,465,688,000.00	138,888,983,800	617,104,022,40	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.66231		0.00	0		
Total RDFB09 SPOT								0.00	0		
Total For RDFB09								0.00	0		
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.27393		0.00	0		
Total RDFB11 SPOT								0.00	0		
Total For RDFB11								0.00	0		
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.92200		0.00	0		
Total RDFB12 SPOT								0.00	0		
Total For RDFB12								0.00	0		
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.01948		0.00	20,000,000	10,000,00	
Total RDFB14 SPOT								0.00	20,000,000	10,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB14										0.00	20,000,000	10,000,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.76097				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.89814				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.30511				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.98197				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.46411				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.33837				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.35390				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.24037				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.12503				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.40718				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	99.71257				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.26825				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.24956				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.44563				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	101.24270				0.00	0	30,000,00
Total RED151 SPOT										0.00	0	30,000,00
Total For RED151										0.00	0	30,000,00
RED16 On 07/12/2021 Spot Bond					0.00000	101.01438				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.96858				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.93475				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.06655				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	99.92036				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.05885				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.06590				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.71517				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES49 On 03/08/2023 Spot Bond					0.00000	101.38493				0.00	60,000,000	60,000,000
Total RES49 SPOT										0.00	60,000,000	60,000,000
Total For RES49										0.00	60,000,000	60,000,000
RES50 On 22/10/2023 Spot Bond					0.00000	99.89537				0.00	0	0
Total RES50 SPOT										0.00	0	0
Total For RES50										0.00	0	0
RES52 On 07/05/2024 Spot Bond					0.00000	101.00162				0.00	0	0
Total RES52 SPOT										0.00	0	0
Total For RES52										0.00	0	0
RES53 On 20/09/2025 Spot Bond					0.00000	100.39254				0.00	0	0
Total RES53 SPOT										0.00	0	0
Total For RES53										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW23 On 10/12/2023 Spot Bond			7.01000	108.26026	7.01000	108.19914				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.92000	95.70055	11.92000	95.60978			31,272,741,032,000.00	2,623,552,100	2,623,552,100	
Total RW28 SPOT									31,272,741,032,000.00	2,623,552,100	2,623,552,100	
Total For RW28									31,272,741,032,000.00	2,623,552,100	2,623,552,100	
RW31 On 30/06/2031 Spot Bond			11.17000	100.34746	11.17000	100.25810			0.00	0	0	
Total RW31 SPOT									0.00	0	0	
Total For RW31									0.00	0	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.48223				0.00	4,500,000,000	2,500,000,000
Total RWL26 SPOT										0.00	4,500,000,000	2,500,000,000
Total For RWL26										0.00	4,500,000,000	2,500,000,000
RWL28 On 30/06/2028 Spot Bond			10.24500	100.31570	10.24500	100.23359			0.00	0	0	
Total RWL28 SPOT									0.00	0	0	
Total For RWL28									0.00	0	0	
SBK23 On 28/05/2022 Spot Bond			5.49000	108.07978	5.49000	108.03206			0.00	0	0	
Total SBK23 SPOT									0.00	0	0	
Total For SBK23									0.00	0	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total SBK24/JIBAR 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 SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.05916				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.11367				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.88000	112.45121	7.88000	112.38039				0.00	0	10,748,787,30
Total SBS20 SPOT										0.00	0	10,748,787,30
Total For SBS20										0.00	0	10,748,787,30
SBS21 On 15/05/2026 Spot Bond					0.00000	104.65293				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.68000	108.96579	6.68000	108.90744				0.00	0	2,024,352,60
Total SBS27 SPOT										0.00	0	2,024,352,60
Total For SBS27										0.00	0	2,024,352,60
SBS3 On 25/05/2026 Spot Bond			7.73500	105.01302	7.73500	104.94806				0.00	0	5,508,010,70
Total SBS3 SPOT										0.00	0	5,508,010,70
Total For SBS3										0.00	0	5,508,010,70
SBS31 On 12/06/2027 Spot Bond			8.08000	111.01538	8.08000	110.94333				0.00	0	20,653,104,70
Total SBS31 SPOT										0.00	0	20,653,104,70
Total For SBS31										0.00	0	20,653,104,70
SBS34 On 19/09/2024 Spot Bond			6.90500	109.11747	6.90500	109.05609				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.10000	107.71413	7.10000	107.65289				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.03000	106.01699	9.03000	105.94068				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.38500	103.93788	4.38500	103.90057				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.62500	108.75729	5.62500	108.70812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.44000	115.64273	7.44000	115.57388				0.00	0	2,436,617,40
Total SBS42 SPOT										0.00	0	2,436,617,40
Total For SBS42										0.00	0	2,436,617,40
SBS43 On 12/11/2027 Spot Bond			8.23000	116.84104	8.23000	116.76424				0.00	0	2,121,705,60
Total SBS43 SPOT										0.00	0	2,121,705,60
Total For SBS43										0.00	0	2,121,705,60
SBS46 On 15/02/2023 Spot Bond			5.81500	107.92085	5.81500	107.87042				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.12599				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.39807				0.00	0	20,000,00
Total SBS49 SPOT										0.00	0	20,000,00
Total For SBS49										0.00	0	20,000,00
SBS50 On 31/01/2022 Spot Bond			4.33500	103.43757	4.33500	103.40119				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.56000	6.56000	6.56000	108.74336				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.64098				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.94173				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.05202				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.00500	105.61187	5.00500	105.56909				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS57 On 12/06/2024 Spot Bond					0.00000	102.15537				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.21073				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.39524				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.77709				0.00	800,000,000	400,000,000
Total SBS62 SPOT										0.00	800,000,000	400,000,000
Total For SBS62										0.00	800,000,000	400,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	101.93761				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.19756				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.59907				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.48392				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.15019				0.00	1,700,000,000	890,000,000
Total SBS67 SPOT										0.00	1,700,000,000	890,000,000
Total For SBS67										0.00	1,700,000,000	890,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	101.14723				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.65042				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.41100	325.53053	1.41100	325.15517				28,220,000,000.00	20,000,000	10,000,000
Total SBSI11 SPOT										28,220,000,000.00	20,000,000	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
Total For SBSI11										28,220,000,000.00	20,000,000	10,000,000
SBSI14 On 07/12/2033 Spot Bond			4.91000	4.91000	4.91000	219.10582				0.00	0	2,823,000,000
Total SBSI14 SPOT										0.00	0	2,823,000,000
Total For SBSI14										0.00	0	2,823,000,000
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.74535				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.77100				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2022 Spot Bond					0.00000	102.02840				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	103.40935				0.00	0	800,000,000
Total SBT102 SPOT										0.00	0	800,000,000
Total For SBT102										0.00	0	800,000,000
SBT10 On 31/03/2024 Spot Bond					0.00000	103.90356				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	104.32738				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total SBT105 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For SBT105									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
SBT10 On 31/12/2026 Spot Bond					0.00000	100.07142				0.00	4,000,000,000	2,053,783,900
Total SBT106 SPOT										0.00	4,000,000,000	2,053,783,900
Total For SBT106										0.00	4,000,000,000	2,053,783,900
SBT20 On 13/02/2023 Spot Bond					0.00000	103.54655				0.00	0	100,000,000
Total SBT201 SPOT										0.00	0	100,000,000
Total For SBT201										0.00	0	100,000,000
SBT20 On 03/12/2023 Spot Bond					0.00000	102.29617				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20 On 03/12/2023 Spot Bond			6.70000	111.08384	6.70000	111.02386				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.40764				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.92009				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.30798				0.00	1,360,000,000	740,000,000
Total SBT207 SPOT										0.00	1,360,000,000	740,000,000
Total For SBT207										0.00	1,360,000,000	740,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	101.67289				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.41500				0.00	0	2,000,000,000
Total SBT209 SPOT										0.00	0	2,000,000,000
Total For SBT209										0.00	0	2,000,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	99.35053				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.87173				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.90282				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.85000	104.83435	8.85000	99.18187				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.90444				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.98504				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.93716				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.92896				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.99441				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.91267				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.99441				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.97803				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.09251				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.46005				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.02711				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.01892				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.13000	106.61479	7.13000	106.55324				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.80246				0.00	0	40,000,00
Total SNT04 SPOT										0.00	0	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SNT04										0.00	0	40,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.72379				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.92480				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.13772				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.75510				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.72042				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.73776				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.32238				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.57141				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.40737				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.61805				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.42869				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.21585				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.78161				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.59011				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.45015				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.23001				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.76500	3.76500	3.76500	148.17125				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.88500	114.32884	7.88500	114.25639				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.36000	86.40166	9.36000	86.33618				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.09906				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.02804				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.73000	105.74318	6.73000	105.68551				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			4.92000	110.55557	4.92000	110.39707				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04 On 09/02/2027 Spot Bond					0.00000	99.75698				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.23770				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.59644				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.04100	2.04100	2.04100	321.07633				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.22395				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	101.09719				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.13051				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	151.05476				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.12000	5.12000	5.12000	107.63334				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.01500	4.01500	4.01500	107.78438				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			3.96000	3.96000	3.96000	198.05561				0.00	0	
Total SSN065 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 SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.71802				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.70424				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.67034				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.47263				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.46122				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	101.11973				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.00911				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.39292				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.02881				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.78238				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.53685				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.09702				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.78500	4.78500	4.78500	221.71663				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.26937				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	102.27272				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.58681				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.77583				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.60675				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.22000	89.48233	10.22000	89.40964				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.57951				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.45502				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.00500	95.76762	4.00500	197.53581				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			4.96500	90.94084	4.96500	217.96885				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10(On 04/02/2022 Spot Bond					0.00000	100.97246				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.92963				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	100.29351				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/12/2021 Spot Bond					0.00000	100.40015				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.55784				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12(On 22/11/2021 Spot Bond					0.00000	100.74786				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12(On 22/02/2022 Spot Bond					0.00000	100.72355				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12(On 26/11/2021 Spot Bond					0.00000	100.65706				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12(On 30/11/2021 Spot Bond					0.00000	100.59758				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12(On 01/12/2021 Spot Bond					0.00000	100.57968				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12(On 01/12/2021 Spot Bond					0.00000	100.58087				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN12(On 15/12/2021 Spot Bond					0.00000	100.39120				0.00	0	
Total SSN128 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 SSN128										0.00	0	
SSN12 On 21/12/2021 Spot Bond					0.00000	100.30972				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN13 On 21/12/2021 Spot Bond					0.00000	100.31619				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN13 On 22/03/2022 Spot Bond					0.00000	100.30843				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13 On 04/01/2022 Spot Bond					0.00000	100.16517				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN13 On 03/01/2022 Spot Bond					0.00000	100.20277				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.04363				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.48000	102.15197	8.48000	102.08207				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.78262				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.45000	104.14330	4.45000	104.10539				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	100.65682				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.72473				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.75777				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.12261	7.21000	101.06424				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.19456				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.68430				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.31844				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	101.00018				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.66149				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2023 Spot Bond					0.00000	101.10372				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 16/11/2023 Spot Bond					0.00000	101.43278				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 20/03/2022 Spot Bond					0.00000	100.43275				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2024 Spot Bond					0.00000	100.79031				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS161 On 27/05/2022 Spot Bond					0.00000	100.80530				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.30065				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.09538				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.46082				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.94348				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.13967				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.22993				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.24208				0.00	0	
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	100.90755				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.45000	104.61534	4.45000	104.57726				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.87836				0.00	0	
Total TH14A7 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 TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.43500	104.24435	4.43500	104.20652				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.90950				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.88693				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.84890				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.03339				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.01492				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.93547				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.41355				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.51672				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.44501				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.77946				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	103.90366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	100.70720				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.75221				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.72043				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.81865				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.01918				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.05944				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.88651				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.18378				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.85186				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	102.08637				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	101.49409				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	101.15906				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.85489				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.65482				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.31910	8.49000	101.25045				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.96259				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.76521				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.72908				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.76087				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.89902	5.76000	100.85232				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.79265				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.84464				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.84752				0.00	0	
Total TH16B3 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 TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.83742				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.90670				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.88794				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.14751				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.26992				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.19793				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.82269				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.87461				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.13967				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.63871				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.44652				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.43000	103.26270	6.43000	103.20855				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			7.23000	107.13178	7.23000	107.06875		14,749,200,000,000.00	2,040,000,000	1,020,000,000	
Total TL25 SPOT								14,749,200,000,000.00	2,040,000,000	1,020,000,000	
Total For TL25								14,749,200,000,000.00	2,040,000,000	1,020,000,000	
TL26 On 25/11/2024 Spot Bond					0.00000	101.50043		0.00	0	0	
Total TL26 SPOT								0.00	0	0	
Total For TL26								0.00	0	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.15482		0.00	0	0	
Total TL27 SPOT								0.00	0	0	
Total For TL27								0.00	0	0	
TL28 On 24/04/2025 Spot Bond			8.36000	102.60482	8.36000	102.53597		0.00	0	0	
Total TL28 SPOT								0.00	0	0	
Total For TL28								0.00	0	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.44563		0.00	0	0	
Total TL29 SPOT								0.00	0	0	
Total For TL29								0.00	0	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.40627		0.00	0	0	
Total TL30 SPOT								0.00	0	0	
Total For TL30								0.00	0	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.71827		0.00	0	0	
Total TL31 SPOT								0.00	0	0	
Total For TL31								0.00	0	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.97448		0.00	0	0	
Total TL32 SPOT								0.00	0	0	
Total For TL32								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			6.95000	112.07883	6.95000	112.01642		130,547,410,000.00	18,783,800	1,310,000,000	
Total TN23 SPOT								130,547,410,000.00	18,783,800	1,310,000,000	
Total For TN23								130,547,410,000.00	18,783,800	1,310,000,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	32.43300	100.00000	32.21929		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.75000	103.92719	8.75000	103.85466		234,797,500,000.00	26,834,000	1,663,417,000	
Total TN25 SPOT								234,797,500,000.00	26,834,000	1,663,417,000	
Total For TN25								234,797,500,000.00	26,834,000	1,663,417,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN25/R On 19/08/2025 Spot Bond			100.00000	14.87320	100.00000	14.77520			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.71000	100.13184	9.71000	100.05447		19,606,527,158,000.00	2,019,209,800	20,458,986,500	
Total TN27 SPOT								19,606,527,158,000.00	2,019,209,800	20,458,986,500	
Total For TN27								19,606,527,158,000.00	2,019,209,800	20,458,986,500	
TN27/R On 14/11/2027 Spot Bond			100.00000	13.24046	100.00000	13.15322			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.08500	96.97955	11.08500	96.89336		27,712,500,000,000.00	2,500,000,000	4,700,000,000	
Total TN30 SPOT								27,712,500,000,000.00	2,500,000,000	4,700,000,000	
Total For TN30								27,712,500,000,000.00	2,500,000,000	4,700,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	116.04897	8.00000	115.97397			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.13500	90.06568	12.13500	89.97827			0.00	0	2,380,000,000
Total TN40 SPOT									0.00	0	2,380,000,000
Total For TN40									0.00	0	2,380,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.25924	10.75000	100.17275			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	100.36293			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.36686			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.39089	7.61000	102.41629			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.31341			0.00	0	
Total TR5OM1 SPOT									0.00	0	
Total For TR5OM1									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.11857			0.00	0	
Total TRA3A3 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 TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.44000	106.48869	6.44000	106.43368				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.88575				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.14168				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.40785				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.02638				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.02768				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.73000	105.75024	6.73000	105.69256			117,102,000,000.00	17,400,000	8,700,00	
Total TRA4A4 SPOT									117,102,000,000.00	17,400,000	8,700,00	
Total For TRA4A4									117,102,000,000.00	17,400,000	8,700,00	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.02638			0.00	0	0	
Total TRA4A6 SPOT									0.00	0	0	
Total For TRA4A6									0.00	0	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.02768			0.00	0	0	
Total TRA4A7 SPOT									0.00	0	0	
Total For TRA4A7									0.00	0	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.11599	8.62000	100.04638			0.00	0	0	
Total TRA4A8 SPOT									0.00	0	0	
Total For TRA4A8									0.00	0	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.59072			0.00	0	0	
Total TRA4B1 SPOT									0.00	0	0	
Total For TRA4B1									0.00	0	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.75705			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 TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.41492				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.52636				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25e On 29/11/2021 Spot Bond					0.00000	99.48973				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25e On 14/02/2022 Spot Bond					0.00000	98.42574				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25i On 11/03/2022 Spot Bond					0.00000	98.00609				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25e On 16/03/2022 Spot Bond					0.00000	97.90368				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25e On 11/05/2022 Spot Bond					0.00000	97.23952				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26c On 16/09/2022 Spot Bond					0.00000	95.30378				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.84583				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.56608				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.41478				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC37 On 14/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	101.42066				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	102.07021				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.78879				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.67315				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.56096				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	
Total TWC385 SPOT										0.00	0	
Total For TWC385										0.00	0	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.32536				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.07873				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			990,000,000,000.00	39,900,000,000	39,900,000,000	
Total TWC388 SPOT									10,000,000,000,000.00	39,900,000,000	39,900,000,000	
Total For TWC388									10,000,000,000,000.00	39,900,000,000	39,900,000,000	
UG26 On 09/03/2026 Spot Bond			10.32500	104.60382	10.32500	104.51658			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.87175			0.00	0		
Total UU1A01 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 UU1A01									0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.97807			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.02714			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.23960			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.08464			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.91587			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.75853			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.84881			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.88148			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.75606			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.75510			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.41815			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.51e+0175,894,426,081,200	553,251,307,38	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total for SPOT :									1.51e+017	894,426,081,200	553,251,307,38
Total Futures									1.51e+017	894,426,625,022	553,252,794,52
Total Options									425 348.00	1,120	162,47
Grand Total:									1.51e+017	894,426,626,142	553,252,956,95