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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/10/2021

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			11.48752	75.64698	11.43471	75.92270			0.00	0	
ES33 On 03/02/2022 Bond Future			11.73917	76.51544	11.68399	76.79471			0.00	0	26
ES33 On 05/05/2022 Bond Future			11.99112	73.65477	11.93352	73.93755			0.00	0	8
ES33 On 04/08/2022 Bond Future			12.25411	74.51920	12.19393	74.80562			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/11/2021 Bond Future			11.94213	74.20384	11.88400	74.54955			0.00	0	
ES42 On 03/02/2022 Bond Future			12.17052	75.05574	12.10980	75.40577			0.00	0	3,58
ES42 On 05/05/2022 Bond Future			12.40729	71.69641	12.34379	72.05082			0.00	0	1,15
ES42 On 04/08/2022 Bond Future			12.64755	72.53645	12.58117	72.89541			0.00	0	
Total ES42 Future									0.00	0	4,73
Total For ES42									0.00	0	4,73
I2025 On 04/11/2021 Bond Future			155.49641	155.49641	155.50000	155.50000			18,659,569.20	120	4,71
I2025 On 03/02/2022 Bond Future			155.69787	155.69787	155.70228	155.70228			0.00	0	1,07
I2025 On 05/05/2022 Bond Future			157.56292	157.56292	157.56776	157.56776			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 Interest
I2025	On	04/08/2022	Bond Future			157.89591	157.89591	157.90105	157.90105			0.00	0	
Total I2025 Future												18,659,569.20	120	5,95
Total For I2025												18,659,569.20	120	5,95
I2029	On	04/11/2021	Bond Future			114.35795	114.35795	114.67466	114.67466			0.00	0	2,35
I2029	On	03/02/2022	Bond Future			115.67093	115.67093	115.99180	115.99180			0.00	0	2,47
I2029	On	05/05/2022	Bond Future			115.85694	115.85694	116.18188	116.18188			0.00	0	18
I2029	On	04/08/2022	Bond Future			117.29154	117.29154	117.62068	117.62068			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			108.87689	108.87689	108.89436	108.89436			0.00	0	2,43
I2033	On	03/02/2022	Bond Future			110.12687	110.12687	110.14515	110.14515			0.00	0	6,85
I2033	On	05/05/2022	Bond Future			110.16638	110.16638	110.18501	110.18501			0.00	0	2,11
I2033	On	04/08/2022	Bond Future			111.53044	111.53044	111.54952	111.54952			0.00	0	
Total I2033 Future												0.00	0	11,35
Total For I2033												0.00	0	11,35
I2038	On	04/11/2021	Bond Future			121.75580	121.75580	121.24327	121.24327			0.00	0	4,70
I2038	On	03/02/2022	Bond Future			121.37193	121.37193	120.85423	120.85423			0.00	0	2,66
I2038	On	05/05/2022	Bond Future			122.82597	122.82597	122.30220	122.30220			0.00	0	6,11
I2038	On	04/08/2022	Bond Future			122.52673	122.52673	121.99664	121.99664			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			109.47859	109.47859	109.34882	109.34882			0.00	0	9,51
I2046	On	03/02/2022	Bond Future			110.73541	110.73541	110.60470	110.60470			0.00	0	12,64
I2046	On	05/05/2022	Bond Future			110.17726	110.17726	110.04523	110.04523			0.00	0	1,11
I2046	On	04/08/2022	Bond Future			111.54160	111.54160	111.40816	111.40816			0.00	0	
Total I2046 Future												0.00	0	22,36
Total For I2046												0.00	0	22,36
I2050	On	04/11/2021	Bond Future			113.21551	113.21551	112.86281	112.86281			0.00	0	3,15
I2050	On	03/02/2022	Bond Future			112.53440	112.53440	112.17821	112.17821			0.00	0	6,18
I2050	On	05/05/2022	Bond Future			113.88234	113.88234	113.52212	113.52212			0.00	0	3,11
I2050	On	04/08/2022	Bond Future			113.27225	113.27225	112.90781	112.90781			0.00	0	
Total I2050 Future												0.00	0	9,75
Total For I2050												0.00	0	9,75
R186	On	04/11/2021	Bond Future			7.89663	114.81013	7.84323	115.04638		5.19	1,033,291.17	9	50,61
R186	On	03/02/2022	Bond Future			8.11660	110.81833	8.05947	111.05780		5.51	0.00	0	35,31
R186	On	05/05/2022	Bond Future			8.34922	112.11944	8.28799	112.36202		5.24	0.00	0	4,41
R186	On	04/08/2022	Bond Future			8.60221	108.14753	8.53639	108.39346		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												1,033,291.17	9	90,35	
R186	On	04/11/2021	Bond Future		Call		15,046.38000	15.04638		14,810,130	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		429.39000	0.42939		326,820	5.12		0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put		754.39000	0.75439		888,070	5.12		0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Call		1,283.60000	1.28360		1,095,850	5.24		0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put		3.12000	0.00312		4,010	5.76		0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Put		197.13000	0.19713		245,630	5.24		0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call		1,317.80000	1.31780		1,128,060	5.24		0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put		187.59000	0.18759		234,100	5.24		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call		1,352.36000	1.35236		1,160,680	5.25		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put		178.42000	0.17842		222,990	5.25		0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Call		4,015.18000	4.01518		3,779,820	5.76		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call		287.37000	0.28737		246,070	5.29		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put		3,534.04000	3.53404		3,732,210	5.29		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call		273.09000	0.27309		233,410	5.29		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put		3,606.87000	3.60687		3,806,660	5.29		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call		280.16000	0.28016		239,670	5.29		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put		3,570.38000	3.57038		3,769,360	5.29		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put		3,730.49000	3.73049		3,921,190	4.69		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put		1,686.49000	1.68649		1,802,430	5.16		0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call		117.94000	0.11794		101,510	4.88		0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put		6,525.49000	6.52549		6,751,640	4.88		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call		330.91000	0.33091		291,530	4.74		0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.28	Put		4,423.79000	4.42379		4,626,990	4.74		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call		464.85000	0.46485		412,970	4.69		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.64	Put		1,156.94000	1.15694		1,244,900	5.30		0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.88	Call		975.66000	0.97566		888,540	4.94		0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.88	Put		2,609.48000	2.60948		2,764,940	4.94		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call		1,752.67000	1.75267		1,626,920	5.16		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put		1,705.03000	1.70503		1,821,860	5.16		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call		1,773.77000	1.77377		1,647,130	5.16		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call		1,795.00000	1.79500		1,667,480	5.17		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put		1,668.10000	1.66810		1,783,160	5.17		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call		2,542.26000	2.54226		2,387,640	5.30		0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call		201.95000	0.20195		178,010	4.62		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put		6,309.29000	6.30929		6,531,280	4.62		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call		978.81000	0.97881		897,590	4.77		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put		3,163.04000	3.16304		3,327,750	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	Op Interest
R186	On	04/08/2022	Bond Future	8.13	Call		1,242.70000	1.24270	1,147,930	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put		2,776.97000	2.77697	2,928,130	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		1,259.31000	1.25931	1,163,750	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		2,755.50000	2.75550	2,905,870	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,276.04000	1.27604	1,179,680	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		2,734.16000	2.73416	2,883,730	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call		5,187.08000	5.18708	4,989,310	5.85	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put		657.54000	0.65754	705,700	5.85	0.00	0	3,60
Total R186 Option											0.00	0	53,28
Total For R186											1,033,291.17	9	143,60
R197	On	04/11/2021	Bond Future			328.86290	328.86290	328.77870	328.77870		0.00	0	1,18
R197	On	03/02/2022	Bond Future			324.40222	324.40222	324.31873	324.31873		0.00	0	98
R197	On	05/05/2022	Bond Future			328.28824	328.28824	328.20446	328.20446		0.00	0	23
R197	On	04/08/2022	Bond Future			323.96588	323.96588	323.88148	323.88148		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			241.65253	241.65253	241.92143	241.92143		0.00	0	4,48
R202	On	03/02/2022	Bond Future			240.05207	240.05207	240.32528	240.32528		0.00	0	7,88
R202	On	05/05/2022	Bond Future			242.92756	242.92756	243.20459	243.20459		0.00	0	47
R202	On	04/08/2022	Bond Future			241.48047	241.48047	241.76117	241.76117		0.00	0	
Total R202 Future											0.00	0	12,78
Total For R202											0.00	0	12,78
R2023	On	04/11/2021	Bond Future			5.36543	104.45721	5.35211	104.47418	1.14	0.00	0	12,57
R2023	On	03/02/2022	Bond Future			5.58508	105.63053	5.56788	105.64822	1.11	0.00	0	5,73
R2023	On	05/05/2022	Bond Future			5.84810	102.96031	5.82510	102.97846	0.91	0.00	0	71
R2023	On	04/08/2022	Bond Future			6.29495	104.17599	6.26093	104.19469	0.64	0.00	0	
Total R2023 Future											0.00	0	19,08
R2023	On	04/11/2021	Bond Future	4.90	Call		0.77000	0.00077	0,510	0.96	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put		579.16000	0.57916	595,870	0.96	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call		0.89000	0.00089	0,590	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put		566.44000	0.56644	583,110	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call		1.02000	0.00102	0,690	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put		553.73000	0.55373	570,370	0.95	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		48.71000	0.04871	45,160	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		552.48000	0.55248	566,620	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call		43.12000	0.04312	39,860	0.89	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		567.62000	0.56762	582,050	0.89	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		45.79000	0.04579	42,390	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 Interest
R2023	On	03/02/2022	Bond Future	5.07	Put			559.93000	0.55993	574,220	0.89	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			143.92000	0.14392	148,890	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			523.52000	0.52352	510,280	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			142.06000	0.14206	146,970	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			511.57000	0.51157	498,450	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			145.80000	0.14580	150,830	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			517.54000	0.51754	504,360	0.96	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			174.27000	0.17427	166,200	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			295.83000	0.29583	306,460	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			176.94000	0.17694	168,800	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			292.99000	0.29299	303,550	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			171.63000	0.17163	163,640	0.61	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			298.69000	0.29869	309,400	0.61	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	19,08
R2030	On	04/11/2021	Bond Future			9.47485	93.87582	9.42162	94.15973		8.65	36,142,190.70	385	93,82
R2030	On	03/02/2022	Bond Future			9.69073	90.92640	9.63489	91.21396		8.92	246,410,544.00	2,710	65,96
R2030	On	05/05/2022	Bond Future			9.91495	91.99430	9.85637	92.28548		8.42	0.00	0	14,72
R2030	On	04/08/2022	Bond Future			10.15650	89.05869	10.09491	89.35366		8.43	0.00	0	
Total R2030 Future												282,552,734.70	3,095	174,52
R2030	On	04/11/2021	Bond Future	8.27	Call			0.17000	0.00017	0,060	7.92	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.27	Put			6,427.59000	6.42759	6,711,390	7.92	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			18.37000	0.01837	10,320	8.02	0.00	0	3,22
R2030	On	04/11/2021	Bond Future	8.75	Put			3,699.25000	3.69925	3,975,110	8.02	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			21.50000	0.02150	12,250	8.02	0.00	0	30
R2030	On	04/11/2021	Bond Future	9.25	Put			1,325.52000	1.32552	1,510,650	8.40	0.00	0	5,00
R2030	On	04/11/2021	Bond Future	9.40	Put			848.15000	0.84815	985,900	8.55	0.00	0	
R2030	On	04/11/2021	Bond Future	8.80	Call			27.04000	0.02704	15,730	8.03	0.00	0	50
R2030	On	04/11/2021	Bond Future	8.80	Put			3,427.48000	3.42748	3,700,080	8.03	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			319.05000	0.31905	235,230	8.34	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			1,513.30000	1.51330	1,713,390	8.34	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Call			402.43000	0.40243	303,650	8.40	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			2.80000	0.00280	3,320	10.16	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Call			498.49000	0.49849	384,190	8.45	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,151.42000	1.15142	1,321,030	8.45	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			608.46000	0.60846	478,260	8.50	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			992.24000	0.99224	1,145,950	8.50	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.40	Call			732.51000	0.73251	586,350	8.55	0.00	0	50
R2030	On	04/11/2021	Bond Future	11.44	Put			0.01000	0.00001	0,010	10.98	0.00	0	30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
R2030 On 04/11/2021 Bond Future	9.90	Call			2,629.18000	2.62918	2,370,460	9.18		0.00	0	
R2030 On 04/11/2021 Bond Future	9.90	Put			117.55000	0.11755	142,740	9.18		0.00	0	
R2030 On 04/11/2021 Bond Future	10.59	Call			5,983.87000	5.98387	5,700,520	10.15		0.00	0	
R2030 On 04/11/2021 Bond Future	10.59	Put			2.98000	0.00298	3,540	10.15		0.00	0	
R2030 On 04/11/2021 Bond Future	10.60	Call			6,032.68000	6.03268	5,749,290	10.16		0.00	0	
R2030 On 04/11/2021 Bond Future	8.77	Put			3,590.08000	3.59008	3,864,740	8.02		0.00	0	
R2030 On 04/11/2021 Bond Future	10.61	Call			6,081.47000	6.08147	5,798,050	10.17		0.00	0	
R2030 On 04/11/2021 Bond Future	10.61	Put			2.63000	0.00263	3,120	10.17		0.00	0	
R2030 On 04/11/2021 Bond Future	11.26	Call			9,184.78000	9.18478	8,900,870	10.81		0.00	0	
R2030 On 04/11/2021 Bond Future	11.26	Put			0.03000	0.00003	0,030	10.81		0.00	0	
R2030 On 04/11/2021 Bond Future	11.44	Call			10,018.97000	10.01897	9,735,060	10.98		0.00	0	
R2030 On 03/02/2022 Bond Future	9.35	Call			1,115.11000	1.11511	1,003,040	8.62		0.00	0	
R2030 On 03/02/2022 Bond Future	9.35	Put			2,600.46000	2.60046	2,775,950	8.62		0.00	0	10
R2030 On 03/02/2022 Bond Future	9.45	Call			1,332.85000	1.33285	1,207,080	8.71		0.00	0	
R2030 On 03/02/2022 Bond Future	9.45	Put			2,293.31000	2.29331	2,455,100	8.71		0.00	0	
R2030 On 03/02/2022 Bond Future	8.39	Call			111.71000	0.11171	92,800	8.22		0.00	0	10
R2030 On 03/02/2022 Bond Future	8.39	Put			6,835.61000	6.83561	7,104,260	8.22		0.00	0	
R2030 On 03/02/2022 Bond Future	8.85	Call			367.94000	0.36794	317,410	8.19		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	8.85	Put			4,535.83000	4.53583	4,772,860	8.19		0.00	0	
R2030 On 03/02/2022 Bond Future	10.85	Call			6,282.04000	6.28204	6,022,930	10.19		0.00	0	
R2030 On 03/02/2022 Bond Future	10.85	Put			279.75000	0.27975	308,200	10.19		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.43	Call			1,287.37000	1.28737	1,164,350	8.69		0.00	0	
R2030 On 03/02/2022 Bond Future	9.43	Put			2,352.50000	2.35250	2,517,040	8.69		0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Call			1,309.99000	1.30999	1,185,600	8.70		0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Put			2,322.77000	2.32277	2,485,940	8.70		0.00	0	
R2030 On 03/02/2022 Bond Future	9.60	Call			1,698.30000	1.69830	1,552,130	8.82		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.60	Put			1,878.56000	1.87856	2,019,950	8.82		0.00	0	
R2030 On 03/02/2022 Bond Future	9.78	Call			2,199.96000	2.19996	2,030,200	8.94		0.00	0	
R2030 On 03/02/2022 Bond Future	9.78	Put			1,455.12000	1.45512	1,572,920	8.94		0.00	0	10
R2030 On 05/05/2022 Bond Future	8.47	Put			7,515.26000	7.51526	7,775,560	7.83		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			3,744.32000	3.74432	3,936,320	7.99		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	7.73	Call			52.92000	0.05292	45,070	7.92		0.00	0	20
R2030 On 05/05/2022 Bond Future	7.73	Put			11,485.41000	11.48541	11,768,740	7.92		0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			135.05000	0.13505	117,310	7.89		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			9,226.21000	9.22621	9,499,650	7.89		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			259.32000	0.25932	228,440	7.83		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	10.20	Put			1,584.26000	1.58426	1,690,360	8.56		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Call			475.86000	0.47586	425,040	7.77		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Put			5,885.64000	5.88564	6,126,000	7.77		0.00	0	
R2030 On 05/05/2022 Bond Future	8.89	Call			543.86000	0.54386	487,320	7.75		0.00	0	1,80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2030	On	05/05/2022	Bond Future	8.89	Put		5.525.71000	5.52571	5,760,350	7.75	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call		1,176.43000	1.17643	1,077,250	7.99	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		639.18000	0.63918	687,830	9.45	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		2,542.94000	2.54294	2,381,670	8.39	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		2,078.11000	2.07811	2,208,020	8.39	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call		3,244.30000	3.24430	3,060,130	8.55	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,601.88000	1.60188	1,708,890	8.55	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		3,275.31000	3.27531	3,090,230	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		3,306.45000	3.30645	3,120,470	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,566.80000	1.56680	1,672,000	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		6,296.11000	6.29611	6,053,580	9.45	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		239.72000	0.23972	213,860	7.76	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		9,409.68000	9.40968	9,678,790	7.76	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call		757.95000	0.75795	692,340	7.77	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put		5,957.47000	5.95747	6,186,830	7.77	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,458.77000	1.45877	1,353,700	7.97	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		4,173.39000	4.17339	4,363,290	7.97	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,477.14000	1.47714	1,371,180	7.98	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		4,141.92000	4.14192	4,330,930	7.98	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		1,495.64000	1.49564	1,388,800	7.99	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		4,110.61000	4.11061	4,298,740	7.99	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		5,254.63000	5.25463	5,038,080	9.02	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		1,268.52000	1.26852	1,346,940	9.02	0.00	0	80
Total R2030 Option											0.00	0	34,37
Total For R2030											282,552,734.70	3,095	208,90
R2032	On	04/11/2021	Bond Future			10.07912	89.27451	10.01582	89.64557	9.78	53,564,706.00	600	113,10
R2032	On	03/02/2022	Bond Future			10.29226	90.27725	10.22614	90.65303	9.72	252,505,468.25	2,797	92,98
R2032	On	05/05/2022	Bond Future			10.50947	87.19078	10.44042	87.57116	9.57	0.00	0	20,38
R2032	On	04/08/2022	Bond Future			10.73557	88.19993	10.66342	88.58509	9.31	0.00	0	
Total R2032 Future											306,070,174.25	3,397	226,46
R2032	On	04/11/2021	Bond Future	9.33	Call		12.57000	0.01257	6,040	8.77	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.33	Put		4,170.08000	4.17008	4,534,610	8.77	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		368.15000	0.36815	256,030	9.07	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put		1,469.57000	1.46957	1,728,510	9.07	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		9,147.55000	9.14755	8,776,510	11.91	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		0.00000	0.00000	0,000	12.37	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put		0.07000	0.00007	0,090	11.91	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Call		9,198.23000	9.19823	8,827,190	11.91	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		0.06000	0.00006	0,080	11.91	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/11/2021	Bond Future	11.71	Call			9,248.88000	9.24888	8,877,830	11.92	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			0.06000	0.00006	0,070	11.92	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call			14,559.97000	14.55997	14,188,910	12.37	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			70.84000	0.07084	55,330	8.58	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put			8,021.70000	8.02170	8,381,970	8.58	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			140.30000	0.14030	112,160	8.48	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			6,634.56000	6.63456	6,982,200	8.48	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			449.18000	0.44918	375,750	8.45	0.00	0	1,05
R2032	On	03/02/2022	Bond Future	9.57	Put			4,298.17000	4.29817	4,600,520	8.45	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			462.52000	0.46252	387,470	8.46	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,251.17000	4.25117	4,551,900	8.46	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			518.06000	0.51806	436,420	8.52	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			4,065.90000	4.06590	4,360,040	8.52	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			593.63000	0.59363	503,460	8.60	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			3,841.64000	3.84164	4,127,250	8.60	0.00	0	1,05
R2032	On	03/02/2022	Bond Future	9.81	Call			842.12000	0.84212	726,620	8.82	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			3,257.55000	3.25755	3,517,830	8.82	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.90	Call			1,031.12000	1.03112	898,600	8.96	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			2,916.69000	2.91669	3,159,950	8.96	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.14	Call			1,642.37000	1.64237	1,464,070	9.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,135.18000	2.13518	2,332,660	9.31	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.35	Call			2,289.54000	2.28954	2,073,210	9.57	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			1,587.38000	1.58738	1,746,830	9.57	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			2,525.01000	2.52501	2,296,730	9.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,429.36000	1.42936	1,576,860	9.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			2,559.53000	2.55953	2,329,580	9.65	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			1,407.86000	1.40786	1,553,690	9.65	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call			2,594.26000	2.59426	2,362,650	9.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			1,386.62000	1.38662	1,530,790	9.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			2,629.20000	2.62920	2,395,940	9.67	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			1,365.64000	1.36564	1,508,160	9.67	0.00	0	15
R2032	On	03/02/2022	Bond Future	10.53	Call			2,916.37000	2.91637	2,670,240	9.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,207.19000	1.20719	1,336,840	9.75	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.65	Call			3,370.83000	3.37083	3,106,730	9.88	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			999.00000	0.99900	1,110,680	9.88	0.00	0	1,05
R2032	On	03/02/2022	Bond Future	10.66	Call			3,409.79000	3.40979	3,144,270	9.89	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			983.05000	0.98305	1,093,310	9.89	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.90	Call			4,402.38000	4.40238	4,106,710	10.20	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			671.97000	0.67197	752,080	10.20	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.95	Call			4,619.54000	4.61954	4,318,530	10.28	0.00	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
R2032 On 03/02/2022 Bond Future	10.95	Put			620.93000	0.62093	695,700	10.28		0.00	0	40
R2032 On 03/02/2022 Bond Future	11.13	Call			5,423.59000	5.42359	5,105,930	10.57		0.00	0	
R2032 On 03/02/2022 Bond Future	11.13	Put			468.97000	0.46897	527,090	10.57		0.00	0	2
R2032 On 05/05/2022 Bond Future	10.29	Put			2,837.67000	2.83767	3,042,820	9.13		0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Call			4,230.43000	4.23043	3,965,810	9.77		0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Put			1,316.68000	1.31668	1,432,440	9.77		0.00	0	95
R2032 On 05/05/2022 Bond Future	9.58	Call			609.14000	0.60914	532,260	8.47		0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			5,542.25000	5.54225	5,845,750	8.47		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			1,242.74000	1.24274	1,353,170	9.83		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			4,458.25000	4.45825	4,187,260	9.84		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			1,228.68000	1.22868	1,338,070	9.84		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			1,712.92000	1.71292	1,553,790	9.00		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			3,167.84000	3.16784	3,389,090	9.00		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			2,001.25000	2.00125	1,826,020	9.13		0.00	0	95
R2032 On 05/05/2022 Bond Future	11.18	Call			5,007.18000	5.00718	4,722,410	10.01		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			1,046.88000	1.04688	1,142,490	10.01		0.00	0	78
R2032 On 05/05/2022 Bond Future	11.02	Call			4,381.20000	4.38120	4,112,290	9.81		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			1,256.72000	1.25672	1,368,190	9.81		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			4,419.79000	4.41979	4,149,840	9.83		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			898.57000	0.89857	807,660	8.47		0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			6,154.88000	6.15488	6,449,130	8.47		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			1,795.20000	1.79520	1,648,210	8.89		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			4,269.61000	4.26961	4,507,780	8.89		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			1,817.48000	1.81748	1,669,310	8.90		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			4,236.30000	4.23630	4,473,290	8.90		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			266.78000	0.26678	232,560	8.38		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			10,010.07000	10.01007	10,361,010	8.38		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			6,120.34000	6.12034	5,831,790	10.15		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			1,295.72000	1.29572	1,392,330	10.15		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			7,259.52000	7.25952	6,952,040	10.51		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			1,015.29000	1.01529	1,092,970	10.51		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			1,773.07000	1.77307	1,627,270	8.88		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			4,303.11000	4.30311	4,542,470	8.88		0.00	0	
Total R2032 Option										0.00	0	17,35
Total For R2032										306,070,174.25	3,397	243,86
R2035 On 04/11/2021 Bond Future			10.55888	89.79724	10.50567	90.14146		10.79		0.00	0	77,20
R2035 On 03/02/2022 Bond Future			10.77126	90.80589	10.71575	91.15441		10.76		0.00	0	53,14
R2035 On 05/05/2022 Bond Future			10.97924	87.39421	10.92142	87.74702		10.65		0.00	0	8,92
R2035 On 04/08/2022 Bond Future			11.19780	88.40375	11.13749	88.76103		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	Opt Intert
Total R2035 Future										0.00	0	139,26
R2035 On 04/11/2021 Bond Future	10.11	Call			127.16000	0.12716	82,980	9.84		0.00	0	3%
R2035 On 04/11/2021 Bond Future	10.11	Put			2,748.44000	2.74844	3,048,480	9.84		0.00	0	
R2035 On 04/11/2021 Bond Future	10.12	Call			135.29000	0.13529	88,820	9.84		0.00	0	4%
R2035 On 04/11/2021 Bond Future	10.12	Put			2,688.96000	2.68896	2,986,710	9.84		0.00	0	
R2035 On 04/11/2021 Bond Future	10.23	Call			255.07000	0.25507	178,250	9.87		0.00	0	7%
R2035 On 04/11/2021 Bond Future	10.60	Put			654.39000	0.65439	777,970	10.54		0.00	0	3%
R2035 On 04/11/2021 Bond Future	10.62	Call			1,344.29000	1.34429	1,116,460	10.57		0.00	0	4%
R2035 On 04/11/2021 Bond Future	10.62	Put			607.05000	0.60705	723,440	10.57		0.00	0	
R2035 On 04/11/2021 Bond Future	11.20	Put			44.96000	0.04496	55,180	11.75		0.00	0	3%
R2035 On 04/11/2021 Bond Future	11.75	Call			7,570.53000	7.57053	7,226,730	12.87		0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Put			2.25000	0.00225	2,670	12.87		0.00	0	7%
R2035 On 04/11/2021 Bond Future	10.26	Call			299.79000	0.29979	212,970	9.90		0.00	0	1%
R2035 On 04/11/2021 Bond Future	10.26	Put			1,914.39000	1.91439	2,171,790	9.90		0.00	0	
R2035 On 04/11/2021 Bond Future	10.60	Call			1,263.30000	1.26330	1,042,660	10.54		0.00	0	
R2035 On 04/11/2021 Bond Future	12.52	Put			0.01000	0.00001	0,010	13.73		0.00	0	
R2035 On 04/11/2021 Bond Future	12.53	Call			11,838.18000	11.83818	11,493,960	13.74		0.00	0	
R2035 On 04/11/2021 Bond Future	12.53	Put			0.01000	0.00001	0,010	13.74		0.00	0	
R2035 On 04/11/2021 Bond Future	11.08	Call			3,695.85000	3.69585	3,370,040	11.45		0.00	0	
R2035 On 04/11/2021 Bond Future	11.08	Put			80.26000	0.08026	98,670	11.45		0.00	0	7%
R2035 On 04/11/2021 Bond Future	11.20	Call			4,388.90000	4.38890	4,054,900	11.75		0.00	0	
R2035 On 04/11/2021 Bond Future	10.23	Put			2,069.73000	2.06973	2,337,130	9.87		0.00	0	
R2035 On 04/11/2021 Bond Future	13.82	Call			18,196.99000	18.19699	17,852,770	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			11,732.90000	11.73290	11,388,680	13.72		0.00	0	
R2035 On 04/11/2021 Bond Future	12.51	Put			0.01000	0.00001	0,010	13.72		0.00	0	
R2035 On 04/11/2021 Bond Future	12.52	Call			11,785.57000	11.78557	11,441,350	13.73		0.00	0	
R2035 On 03/02/2022 Bond Future	9.92	Call			349.00000	0.34900	296,310	9.31		0.00	0	2%
R2035 On 03/02/2022 Bond Future	9.92	Put			5,573.07000	5.57307	5,868,900	9.31		0.00	0	
R2035 On 03/02/2022 Bond Future	10.24	Call			818.46000	0.81846	718,790	9.66		0.00	0	5%
R2035 On 03/02/2022 Bond Future	10.24	Put			3,889.42000	3.88942	4,138,270	9.66		0.00	0	
R2035 On 03/02/2022 Bond Future	10.26	Call			859.10000	0.85910	756,010	9.70		0.00	0	2%
R2035 On 03/02/2022 Bond Future	10.26	Put			3,797.88000	3.79788	4,043,310	9.70		0.00	0	
R2035 On 03/02/2022 Bond Future	9.70	Call			196.12000	0.19612	163,510	9.41		0.00	0	6%
R2035 On 03/02/2022 Bond Future	9.70	Put			6,942.96000	6.94296	7,258,870	9.41		0.00	0	
R2035 On 03/02/2022 Bond Future	10.35	Call			1,057.19000	1.05719	938,410	9.85		0.00	0	1,6%
R2035 On 03/02/2022 Bond Future	10.35	Put			3,404.52000	3.40452	3,634,260	9.85		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			1,766.06000	1.76606	1,601,210	10.26		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			2,435.60000	2.43560	2,619,270	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 Intern
R2035 On 03/02/2022 Bond Future	10.10	Call			568.16000	0.56816	491,430	9.43		0.00	0	28
R2035 On 03/02/2022 Bond Future	10.10	Put			4,572.23000	4.57223	4,844,020	9.43		0.00	0	
R2035 On 03/02/2022 Bond Future	11.03	Call			3,272.26000	3.27226	3,040,180	10.80		0.00	0	
R2035 On 03/02/2022 Bond Future	11.03	Put			1,325.40000	1.32540	1,441,840	10.80		0.00	0	28
R2035 On 03/02/2022 Bond Future	11.05	Call			3,353.85000	3.35385	3,118,960	10.82		0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			1,285.21000	1.28521	1,398,840	10.82		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	10.34	Call			1,033.84000	1.03384	916,830	9.83		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Put			3,446.61000	3.44661	3,678,120	9.83		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.22	Call			4,077.55000	4.07755	3,820,490	11.02		0.00	0	
R2035 On 03/02/2022 Bond Future	11.22	Put			983.88000	0.98388	1,075,340	11.02		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Call			4,121.66000	4.12166	3,863,400	11.04		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			968.25000	0.96825	1,058,510	11.04		0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Call			1,892.27000	1.89227	1,720,470	10.32		0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			2,307.69000	2.30769	2,484,410	10.32		0.00	0	68
R2035 On 03/02/2022 Bond Future	11.28	Call			4,346.85000	4.34685	4,082,800	11.11		0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Put			895.67000	0.89567	980,140	11.11		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.33	Call			4,576.64000	4.57664	4,307,130	11.19		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Put			829.21000	0.82921	908,220	11.19		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.11	Call			3,603.30000	3.60330	3,360,220	10.89		0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			1,170.84000	1.17084	1,276,280	10.89		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.73	Call			6,514.45000	6.51445	6,211,320	11.91		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			450.93000	0.45093	496,320	11.91		0.00	0	28
R2035 On 03/02/2022 Bond Future	11.88	Call			7,268.34000	7.26834	6,956,500	12.19		0.00	0	
R2035 On 03/02/2022 Bond Future	11.88	Put			360.42000	0.36042	397,100	12.19		0.00	0	1,80
R2035 On 03/02/2022 Bond Future	11.24	Call			4,165.93000	4.16593	3,906,480	11.05		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Put			952.85000	0.95285	1,041,920	11.05		0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Call			4,856.64000	4.85664	4,580,960	11.29		0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Put			755.72000	0.75572	828,560	11.29		0.00	0	68
R2035 On 05/05/2022 Bond Future	11.64	Put			1,284.89000	1.28489	1,375,820	11.48		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			5,569.34000	5.56934	5,306,630	11.50		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			1,271.54000	1.27154	1,361,640	11.50		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			5,482.38000	5.48238	5,221,330	11.46		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			1,298.38000	1.29838	1,390,140	11.46		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			5,525.82000	5.52582	5,263,940	11.48		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Call			1,885.40000	1.88540	1,752,050	9.81		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			4,916.61000	4.91661	5,140,540	9.81		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			2,083.44000	2.08344	1,941,160	9.89		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			4,616.90000	4.61690	4,831,900	9.89		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			2,134.71000	2.13471	1,990,200	9.91		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			4,544.36000	4.54436	4,757,130	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		3,238.58000	3.23858	3,051,760	10.24	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,283.10000	3.28310	3,453,560	10.24	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Call		584.31000	0.58431	527,910	9.36	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		8,821.51000	8.82151	9,122,390	9.36	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,109.14000	2.10914	1,965,750	9.90	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,580.66000	4.58066	4,794,550	9.90	0.00	0	
Total R2035 Option											0.00	0	15,43
Total For R2035											0.00	0	154,71
R2037	On	04/11/2021	Bond Future			10.75152	85.61524	10.69318	85.99440	11.26	133,816,620.12	1,563	88,90
R2037	On	03/02/2022	Bond Future			10.95285	82.32272	10.89207	82.70666	11.83	123,484,080.00	1,500	83,38
R2037	On	05/05/2022	Bond Future			11.15786	83.28972	11.09460	83.67835	11.16	0.00	0	11,88
R2037	On	04/08/2022	Bond Future			11.37518	79.99798	11.30921	80.39151	11.43	0.00	0	
Total R2037 Future											257,300,700.12	3,063	184,14
R2037	On	04/11/2021	Bond Future	11.49	Call		4,996.46000	4.99646	4,625,290	12.97	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		32.00000	0.03200	39,990	12.97	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		9,568.90000	9.56890	9,189,790	14.28	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		0.28000	0.00028	0,330	14.28	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.81	Call		12,259.34000	12.25934	11,880,180	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		0.01000	0.00001	0,010	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		12,310.58000	12.31058	11,931,420	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		0.01000	0.00001	0,010	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		12,361.77000	12.36177	11,982,610	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		0.01000	0.00001	0,010	14.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,412.95000	4.41295	4,123,410	12.55	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		926.85000	0.92685	1,021,250	12.55	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,458.46000	4.45846	4,167,700	12.56	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		912.97000	0.91297	1,006,150	12.56	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,367.42000	4.36742	4,079,100	12.53	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		940.78000	0.94078	1,036,400	12.53	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,242.79000	1.24279	1,342,010	11.93	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		5,582.06000	5.58206	5,291,740	11.94	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,229.91000	1.22991	1,328,220	11.94	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,626.07000	5.62607	5,334,850	11.96	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,217.16000	1.21716	1,314,570	11.96	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		5,538.12000	5.53812	5,248,710	11.93	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,077.93000	2.07793	1,921,220	10.85	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,584.46000	4.58446	4,821,280	10.85	0.00	0	4
R2037	On	04/08/2022	Bond Future	10.91	Call		2,103.79000	2.10379	1,945,830	10.86	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		4,547.70000	4.54770	4,783,270	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	Open Interest
R2037	On	04/08/2022	Bond Future	10.10	Call		668.13000	0.66813	599,480	10.36	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		8,419.52000	8.41952	8,744,400	10.36	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,600.46000	3.60046	3,381,330	11.36	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		2,941.21000	2.94121	3,115,610	11.36	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,052.52000	2.05252	1,897,050	10.84	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		4,621.75000	4.62175	4,859,810	10.84	0.00	0	
Total R2037 Option											0.00	0	1,385
Total For R2037											257,300,700.12	3,063	185,450
R2040	On	04/11/2021	Bond Future			10.87028	87.73448	10.80682	88.17701	11.70	1,140,548.24	13	54,300
R2040	On	03/02/2022	Bond Future			11.06617	84.21562	11.00008	84.66350	12.31	0.00	0	42,800
R2040	On	05/05/2022	Bond Future			11.26515	85.20490	11.19636	85.65823	11.60	0.00	0	8,500
R2040	On	04/08/2022	Bond Future			11.47582	81.68466	11.40407	82.14371	11.89	0.00	0	
Total R2040 Future											1,140,548.24	13	105,700
R2040	On	04/11/2021	Bond Future	12.89	Call		12,823.11000	12.82311	12,380,580	15.66	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		0.02000	0.00002	0,020	15.66	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		12,877.01000	12.87701	12,434,490	15.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		0.01000	0.00001	0,020	15.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		12,930.85000	12.93085	12,488,330	15.70	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		0.01000	0.00001	0,020	15.70	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,778.81000	4.77881	4,437,150	12.84	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		910.22000	0.91022	1,016,440	12.84	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,680.80000	4.68080	4,341,990	12.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		938.71000	0.93871	1,047,780	12.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,729.67000	4.72967	4,389,420	12.82	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		924.29000	0.92429	1,031,920	12.82	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		5,481.97000	5.48197	5,806,080	10.75	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		5,846.65000	5.84665	5,512,800	12.56	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		1,387.87000	1.38787	1,507,350	12.56	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,359.51000	1.35951	1,476,850	12.60	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		11,369.17000	11.36917	10,957,950	14.72	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		455.97000	0.45597	498,080	14.72	0.00	0	1,200
R2040	On	05/05/2022	Bond Future	9.82	Call		248.87000	0.24887	210,700	10.39	0.00	0	1,200
R2040	On	05/05/2022	Bond Future	9.82	Put		10,201.36000	10.20136	10,616,520	10.39	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,168.40000	1.16840	1,039,180	10.75	0.00	0	1,200
R2040	On	05/05/2022	Bond Future	11.91	Call		5,892.90000	5.89290	5,557,970	12.58	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,373.51000	1.37351	1,491,910	12.58	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		5,939.43000	5.93943	5,603,440	12.60	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,354.14000	2.35414	2,165,340	11.44	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		4,747.44000	4.74744	5,017,690	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 Intern
R2040 On 04/08/2022 Bond Future	11.05	Call			2,382.00000	2.38200	2,191,760	11.45		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			4,708.11000	4.70811	4,976,920	11.45		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			2,326.16000	2.32616	2,138,810	11.43		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			4,786.74000	4.78674	5,058,440	11.43		0.00	0	
Total R2040 Option										0.00	0	3,60
Total For R2040										1,140,548.24	13	109,30
R2044 On 04/11/2021 Bond Future			10.89301	84.56187	10.83450	84.97735		12.19		2,705,979.84	32	48,38
R2044 On 03/02/2022 Bond Future			11.07895	81.13238	11.01800	81.55304		12.83		0.00	0	22,13
R2044 On 05/05/2022 Bond Future			11.26740	82.08550	11.20397	82.51127		12.09		0.00	0	5,73
R2044 On 04/08/2022 Bond Future			11.46656	78.65444	11.40042	79.08549		12.39		0.00	0	
Total R2044 Future										2,705,979.84	32	76,26
R2044 On 04/11/2021 Bond Future	12.89	Call			12,727.81000	12.72781	12,312,340	16.85		0.00	0	
R2044 On 04/11/2021 Bond Future	12.89	Put			0.03000	0.00003	0,040	16.85		0.00	0	
R2044 On 04/11/2021 Bond Future	12.90	Call			12,781.36000	12.78136	12,365,880	16.87		0.00	0	
R2044 On 04/11/2021 Bond Future	12.90	Put			0.03000	0.00003	0,030	16.87		0.00	0	
R2044 On 04/11/2021 Bond Future	12.91	Call			12,834.84000	12.83484	12,419,360	16.90		0.00	0	
R2044 On 04/11/2021 Bond Future	12.91	Put			0.03000	0.00003	0,030	16.90		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Call			4,842.09000	4.84209	4,519,140	13.43		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Put			905.58000	0.90558	1,003,290	13.43		0.00	0	
R2044 On 03/02/2022 Bond Future	11.59	Call			4,742.79000	4.74279	4,422,500	13.39		0.00	0	
R2044 On 03/02/2022 Bond Future	11.59	Put			933.99000	0.93399	1,034,360	13.39		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Call			4,792.38000	4.79238	4,470,750	13.41		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Put			919.68000	0.91968	1,018,710	13.41		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			1,366.51000	1.36651	1,475,820	13.15		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			6,007.91000	6.00791	5,690,460	13.17		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			1,352.50000	1.35250	1,460,820	13.17		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Call			5,914.02000	5.91402	5,598,560	13.13		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			1,380.68000	1.38068	1,490,990	13.13		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			5,960.93000	5.96093	5,644,470	13.15		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			2,502.71000	2.50271	2,317,810	11.98		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			4,579.70000	4.57970	4,825,850	11.98		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			2,531.85000	2.53185	2,345,580	11.99		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			4,540.52000	4.54052	4,785,300	11.99		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			2,473.46000	2.47346	2,289,940	11.97		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			4,618.87000	4.61887	4,866,400	11.97		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										2,705,979.84	32	76,26
R2048 On 04/11/2021 Bond Future			10.83201	83.64213	10.77344	84.07129		12.54		3,025,168,557.84	36,168	104,27
R2048 On 03/02/2022 Bond Future			11.01411	84.58168	10.95307	85.01608		12.51		3,057,627,732.00	36,150	165,43

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2048 On 05/05/2022 Bond Future			11.19112	81.16000	11.12760	81.59974		12.44		0.00	0	2,000
R2048 On 04/08/2022 Bond Future			11.37583	82.09681	11.30965	82.54196		12.07		0.00	0	
Total R2048 Future										6,082,796,289.84	72,318	271,650
R2048 On 04/11/2021 Bond Future	9.60	Call			0.13000	0.00013	0,040	12.27		0.00	0	
R2048 On 04/11/2021 Bond Future	9.60	Put			9,493.79000	9.49379	9,922,860	12.27		0.00	0	
R2048 On 04/11/2021 Bond Future	10.20	Call			38.82000	0.03882	21,320	11.81		0.00	0	1,000
R2048 On 04/11/2021 Bond Future	10.20	Put			4,456.03000	4.45603	4,867,690	11.81		0.00	0	
R2048 On 04/11/2021 Bond Future	10.30	Call			80.01000	0.08001	47,180	11.77		0.00	0	
R2048 On 04/11/2021 Bond Future	12.83	Put			0.04000	0.00004	0,050	17.73		0.00	0	
R2048 On 04/11/2021 Bond Future	12.84	Call			13,059.05000	13.05905	12,629,900	17.76		0.00	0	
R2048 On 04/11/2021 Bond Future	12.84	Put			0.04000	0.00004	0,050	17.76		0.00	0	
R2048 On 04/11/2021 Bond Future	10.30	Put			3,697.77000	3.69777	4,094,100	11.77		0.00	0	
R2048 On 04/11/2021 Bond Future	12.85	Call			13,113.08000	13.11308	12,683,920	17.78		0.00	0	
R2048 On 04/11/2021 Bond Future	12.85	Put			0.04000	0.00004	0,040	17.78		0.00	0	
R2048 On 04/11/2021 Bond Future	10.80	Call			1,102.95000	1.10295	864,270	12.19		0.00	0	1,000
R2048 On 04/11/2021 Bond Future	10.80	Put			907.85000	0.90785	1,098,330	12.19		0.00	0	
R2048 On 04/11/2021 Bond Future	12.83	Call			13,004.94000	13.00494	12,575,790	17.73		0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Call			221.96000	0.22196	180,890	11.03		0.00	0	1,300
R2048 On 03/02/2022 Bond Future	10.00	Put			7,570.29000	7.57029	7,963,620	11.03		0.00	0	
R2048 On 03/02/2022 Bond Future	10.40	Call			759.66000	0.75966	652,830	11.62		0.00	0	1,000
R2048 On 03/02/2022 Bond Future	10.40	Put			4,889.12000	4.88912	5,216,690	11.62		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Call			971.13000	0.97113	843,610	11.77		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Put			4,327.25000	4.32725	4,634,130	11.77		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Call			122.03000	0.12203	97,540	11.18		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			9,158.70000	9.15870	9,568,610	11.18		0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Call			2,155.10000	2.15510	1,939,360	12.38		0.00	0	900
R2048 On 03/02/2022 Bond Future	10.90	Put			2,536.11000	2.53611	2,754,770	12.38		0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Call			2,526.64000	2.52664	2,289,570	12.51		0.00	0	1,000
R2048 On 03/02/2022 Bond Future	11.00	Put			2,192.30000	2.19230	2,389,630	12.51		0.00	0	
R2048 On 03/02/2022 Bond Future	10.20	Call			433.49000	0.43349	363,550	11.33		0.00	0	900
R2048 On 03/02/2022 Bond Future	10.20	Put			6,146.78000	6.14678	6,511,240	11.33		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Call			4,688.50000	4.68850	4,365,490	13.37		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			1,068.89000	1.06889	1,180,280	13.37		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			4,738.54000	4.73854	4,414,110	13.39		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			1,053.01000	1.05301	1,162,980	13.39		0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Call			1,501.09000	1.50109	1,329,530	12.10		0.00	0	1,300
R2048 On 03/02/2022 Bond Future	10.70	Put			3,346.47000	3.34647	3,609,310	12.10		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Call			4,638.58000	4.63858	4,317,010	13.35		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Put			1,085.00000	1.08500	1,197,830	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 Intere
R2048	On	05/05/2022	Bond Future	11.80	Put		1,409.31000	1.40931	1,525,170	13.30	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		5,905.02000	5.90502	5,580,060	13.32	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,394.54000	1.39454	1,509,320	13.32	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		5,808.98000	5.80898	5,486,190	13.28	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,424.24000	1.42424	1,541,190	13.28	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		5,856.96000	5.85696	5,533,080	13.30	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,477.07000	2.47707	2,289,060	11.58	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,691.07000	4.69107	4,948,210	11.58	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,507.01000	2.50701	2,317,540	11.59	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		4,650.10000	4.65010	4,905,780	11.59	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,447.03000	2.44703	2,260,490	11.57	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,732.04000	4.73204	4,990,650	11.57	0.00	0	
Total R2048 Option											0.00	0	6,70
Total For R2048											6,082,796,289.84	72,318	278,35
R209	On	04/11/2021	Bond Future			10.52270	69.35116	10.46926	69.65266	11.94	298,903,499.60	4,310	31,50
R209	On	03/02/2022	Bond Future			10.70709	70.13017	10.65161	70.43541	11.96	0.00	0	1,50
R209	On	05/05/2022	Bond Future			10.89309	67.81232	10.83550	68.12132	11.82	77,984,168.00	1,150	1,60
R209	On	04/08/2022	Bond Future			11.08440	68.59592	11.02461	68.90877	11.51	0.00	0	
Total R209 Future											376,887,667.60	5,460	34,74
R209	On	04/11/2021	Bond Future	9.50	Call		0.68000	0.00068	0,280	10.80	700.00	2,500	3,50
R209	On	04/11/2021	Bond Future	9.50	Put		5,809.43000	5.80943	6,110,530	10.80	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		65.49000	0.06549	40,390	10.95	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		2,795.33000	2.79533	3,071,730	10.95	0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call		315.71000	0.31571	229,250	11.48	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		729.62000	0.72962	858,640	11.94	0.00	0	1,00
R209	On	04/11/2021	Bond Future	12.00	Call		7,941.04000	7.94104	7,639,580	14.98	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		0.32000	0.00032	0,360	14.98	900.00	2,500	6,50
R209	On	04/11/2021	Bond Future	12.17	Call		8,739.94000	8.73994	8,438,450	15.20	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		0.10000	0.00010	0,110	15.20	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put		1,572.60000	1.57260	1,787,640	11.48	8,938,200.00	5,000	6,70
R209	On	04/11/2021	Bond Future	12.18	Call		8,786.46000	8.78646	8,484,970	15.22	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		0.09000	0.00009	0,100	15.22	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,832.94000	8.83294	8,531,450	15.23	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		0.09000	0.00009	0,100	15.23	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		903.28000	0.90328	730,800	11.94	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,095.58000	3.09558	2,884,140	12.34	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		1,051.73000	1.05173	1,145,530	12.34	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,132.86000	3.13286	2,920,260	12.36	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,036.18000	1.03618	1,128,820	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 Intere
R209	On	03/02/2022	Bond Future	11.02	Call		3,058.60000	3.05860	2,848,330	12.33	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,067.63000	1.06763	1,162,600	12.33	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Put		0.00000	0.00000	6,854,860	10.49	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		0.00000	0.00000	2,748,680	11.55	6,871,700.00	2,500	2,500
R209	On	05/05/2022	Bond Future	11.43	Call		4,308.54000	4.30854	4,086,850	12.38	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,213.04000	1.21304	1,300,350	12.38	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,345.41000	4.34541	4,122,890	12.40	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,199.59000	1.19959	1,286,070	12.40	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		0.00000	0.00000	327,400	10.49	1,637,000.00	5,000	2,500
R209	On	05/05/2022	Bond Future	11.45	Call		4,382.20000	4.38220	4,158,860	12.41	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,186.11000	1.18611	1,271,770	12.41	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		0.00000	0.00000	6,272,860	13.41	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		0.00000	0.00000	705,560	13.41	3,527,800.00	5,000	2,500
R209	On	05/05/2022	Bond Future	10.75	Call		0.00000	0.00000	1,977,200	11.55	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,672.27000	1.67227	1,552,430	10.83	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,120.32000	4.12032	4,313,330	10.83	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,693.82000	1.69382	1,572,970	10.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,086.67000	4.08667	4,278,670	10.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,715.76000	1.71576	1,593,900	10.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,053.48000	4.05348	4,244,470	10.85	0.00	0	
Total R209 Option											20,976,300.00	22,500	27,500
Total For R209											397,863,967.60	27,960	62,240
R210	On	04/11/2021	Bond Future			213.33234	213.33234	213.26773	213.26773		0.00	0	1,300
R210	On	03/02/2022	Bond Future			215.78158	215.78158	215.71724	215.71724		0.00	0	1,300
R210	On	05/05/2022	Bond Future			215.50912	215.50912	215.44455	215.44455		0.00	0	1,000
R210	On	04/08/2022	Bond Future			218.17780	218.17780	218.11270	218.11270		0.00	0	
Total R210 Future											0.00	0	2,700
Total For R210											0.00	0	2,700
R212	On	04/11/2021	Bond Future			175.70679	175.70679	175.71535	175.71535		0.00	0	3,100
Total R212 Future											0.00	0	3,100
Total For R212											0.00	0	3,100
R213	On	04/11/2021	Bond Future			9.81409	84.41539	9.75582	84.72690	9.51	0.00	0	9,200
R213	On	03/02/2022	Bond Future			10.02704	85.36357	9.96613	85.67900	9.45	162,276,146.57	1,901	2,400
R213	On	05/05/2022	Bond Future			10.23714	82.83392	10.17355	83.15322	9.26	0.00	0	
R213	On	04/08/2022	Bond Future			10.45942	83.79380	10.39291	84.11726	9.01	0.00	0	
Total R213 Future											162,276,146.57	1,901	11,600
R213	On	04/11/2021	Bond Future	11.09	Call		6,770.10000	6.77010	6,458,770	11.23	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		0.80000	0.00080	0,980	11.23	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	04/11/2021	Bond Future	11.10	Call			6,818.02000	6.81802	6,506,680	11.24	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			0.74000	0.00074	0,910	11.24	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			6,865.92000	6.86592	6,554,570	11.25	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			0.69000	0.00069	0,850	11.25	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			295.46000	0.29546	248,200	8.35	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.15	Put			4,675.98000	4.67598	4,944,150	8.35	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Call			1,225.47000	1.22547	1,093,380	8.94	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,304.56000	2.30456	2,487,900	8.94	0.00	0	10
R213	On	03/02/2022	Bond Future	8.63	Call			71.92000	0.07192	57,700	8.53	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			7,399.63000	7.39963	7,700,840	8.53	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			117.78000	0.11778	95,950	8.47	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			6,468.14000	6.46814	6,761,740	8.47	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			1,786.14000	1.78614	1,619,930	9.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			1,714.18000	1.71418	1,863,400	9.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			349.62000	0.34962	295,440	8.33	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.22	Put			4,342.89000	4.34289	4,604,140	8.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			853.16000	0.85316	749,220	8.72	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,889.44000	2.88944	3,100,930	8.72	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			2,346.84000	2.34684	2,153,080	9.38	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,297.18000	1.29718	1,418,850	9.38	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.96	Call			1,730.56000	1.73056	1,567,370	9.18	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,762.39000	1.76239	1,914,630	9.18	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,758.24000	1.75824	1,593,540	9.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,738.15000	1.73815	1,888,880	9.19	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call			4,138.17000	4.13817	3,886,650	9.90	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			586.27000	0.58627	650,180	9.90	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.00	Call			1,842.62000	1.84262	1,673,410	9.23	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,667.03000	1.66703	1,813,250	9.23	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.15	Call			2,284.37000	2.28437	2,093,390	9.36	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,336.92000	1.33692	1,461,370	9.36	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			2,604.10000	2.60410	2,399,490	9.45	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,147.26000	1.14726	1,258,080	9.45	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			3,863.84000	3.86384	3,618,840	9.81	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			656.20000	0.65620	726,630	9.81	0.00	0	4:
R213	On	05/05/2022	Bond Future	10.64	Put			1,376.28000	1.37628	1,480,840	9.62	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			3,715.10000	3.71510	3,499,440	9.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,361.32000	1.36132	1,464,960	9.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			3,647.92000	3.64792	3,434,110	9.61	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			1,391.17000	1.39117	1,496,660	9.61	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			3,681.57000	3.68157	3,466,830	9.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	04/08/2022	Bond Future	9.89	Call		1,560.28000	1.56028	1,440,780	8.57	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,060.70000	4.06070	4,264,660	8.57	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,579.75000	1.57975	1,459,260	8.58	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		4,029.49000	4.02949	4,232,460	8.58	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,540.67000	1.54067	1,422,160	8.56	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,091.80000	4.09180	4,296,750	8.56	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											162,276,146.57	1,901	14,51
R214	On	04/11/2021	Bond Future			10.86243	66.28642	10.80392	66.62423	12.74	120,442,425.14	1,817	18,08
R214	On	03/02/2022	Bond Future			11.04613	67.03095	10.98531	67.37292	12.73	0.00	0	1,34
R214	On	05/05/2022	Bond Future			11.22473	64.53842	11.16161	64.88456	12.63	0.00	0	4
R214	On	04/08/2022	Bond Future			11.41077	65.28321	11.34519	65.63363	12.29	0.00	0	
Total R214 Future											120,442,425.14	1,817	19,87
R214	On	04/11/2021	Bond Future	12.46	Call		8,586.80000	8.58680	8,249,020	16.40	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		0.20000	0.00020	0,230	16.40	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,633.01000	8.63301	8,295,240	16.42	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		0.18000	0.00018	0,220	16.42	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,679.16000	8.67916	8,341,380	16.44	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		0.17000	0.00017	0,200	16.44	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,292.04000	3.29204	3,049,260	12.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		962.66000	0.96266	1,061,850	12.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		3,216.59000	3.21659	2,976,410	12.94	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		993.90000	0.99390	1,095,690	12.94	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,254.24000	3.25424	3,012,750	12.95	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		978.17000	0.97817	1,078,650	12.95	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,280.29000	1.28029	1,380,540	13.35	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,381.17000	4.38117	4,134,360	13.37	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,266.31000	1.26631	1,365,640	13.37	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		4,307.24000	4.30724	4,062,280	13.34	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,294.25000	1.29425	1,395,430	13.34	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,344.25000	4.34425	4,098,360	13.35	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,919.78000	1.91978	1,775,670	11.77	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,928.79000	3.92879	4,135,100	11.77	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,943.34000	1.94334	1,798,090	11.78	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,896.01000	3.89601	4,101,180	11.78	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		1,896.37000	1.89637	1,753,390	11.76	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,961.80000	3.96180	4,169,240	11.76	0.00	0	
Total R214 Option											0.00	0	
Total For R214											120,442,425.14	1,817	19,87

Contract 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 Bond										7,632,841,826.67	113,725	1,604,90
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
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	

Contract 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 R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			789.53100	789.53100	792.37100	792.37100				2,337,011,760.00	296	95
GOVI On 03/02/2022 GOVI			798.39900	798.39900	801.27500	801.27500				2,419,148,970.00	303	95
GOVI On 05/05/2022 GOVI			807.76700	807.76700	810.67900	810.67900				0.00	0	
GOVI On 04/08/2022 GOVI			817.47300	817.47300	820.42100	820.42100				0.00	0	
Total GOVI Future										4,756,160,730.00	599	95
GOVI On 04/11/2021 GOVI	728.40	Call			639,710.00000	63.97100	611,310,000			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			639,610.00000	63.96100	611,210,000			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			639,510.00000	63.95100	611,110,000			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			85,150.00000	8.51500	56,390,000			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			85,350.00000	8.53500	56,590,000			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			85,250.00000	8.52500	56,490,000			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			224,290.00000	22.42900	195,170,000			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			224,490.00000	22.44900	195,370,000			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			224,390.00000	22.43900	195,270,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			11,510.00000	1.15100	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	17,970,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			11,410.00000	1.14100	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	18,070,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			11,610.00000	1.16100	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			0.00000	0.00000	17,870,000			0.00	0	
Total GOVI Option										0.00	0	
Total For GOVI										4,756,160,730.00	599	95
Total for GOVI										4,756,160,730.00	599	95
AL37 On 04/11/2021 Index Future			795.63600	795.63600	797.31000	797.31000				0.00	0	
AL37 On 03/02/2022 Index Future			804.57300	804.57300	806.27000	806.27000				0.00	0	
AL37 On 05/05/2022 Index Future			814.01400	814.01400	815.73300	815.73300				0.00	0	
AL37 On 04/08/2022 Index Future			823.79500	823.79500	825.53500	825.53500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 04/11/2021 Index Future			902.41600	902.41600	905.61400	905.61400				0.00	0	
AL7T On 03/02/2022 Index Future			912.55300	912.55300	915.79100	915.79100				0.00	0	
AL7T On 05/05/2022 Index Future			923.26100	923.26100	926.53900	926.53900				0.00	0	
AL7T On 04/08/2022 Index Future			934.35400	934.35400	937.67400	937.67400				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 04/11/2021 Index Future			799.68900	799.68900	802.59000	802.59000				0.00	0	1
ALBI On 03/02/2022 Index Future			808.67200	808.67200	811.60900	811.60900				0.00	0	9
ALBI On 05/05/2022 Index Future			818.16100	818.16100	821.13400	821.13400				0.00	0	2
ALBI On 04/08/2022 Index Future			827.99100	827.99100	831.00200	831.00200				0.00	0	
Total ALBI Future										0.00	0	23
Total For ALBI										0.00	0	23
IGOV On 04/11/2021 Index Future			298.19500	298.19500	297.96400	297.96400				0.00	0	13
IGOV On 03/02/2022 Index Future			301.61800	301.61800	301.38600	301.38600				0.00	0	38
IGOV On 05/05/2022 Index Future			305.23000	305.23000	304.99600	304.99600				0.00	0	
IGOV On 04/08/2022 Index Future			308.97000	308.97000	308.73300	308.73300				0.00	0	
Total IGOV Future										0.00	0	51
Total For IGOV										0.00	0	51
Total for Index										0.00	0	74
JIBAR F On 20/10/2021 Jibar Future			3.68500	96.31500	3.69500	96.30500				0.00	0	
JIBAR F On 17/11/2021 Jibar Future			3.73000	96.27000	3.73000	96.27000				0.00	0	50,00
JIBAR F On 15/12/2021 Jibar Future			3.98500	96.01500	4.00500	95.99500				0.00	0	
JIBAR F On 19/01/2022 Jibar Future			4.06000	95.94000	4.07000	95.93000				0.00	0	
JIBAR F On 16/02/2022 Jibar Future			4.34000	95.66000	4.36000	95.64000				0.00	0	
JIBAR F On 16/03/2022 Jibar Future			4.39500	95.60500	4.42500	95.57500				0.00	0	
JIBAR F On 15/06/2022 Jibar Future			5.00000	95.00000	5.01000	94.99000				0.00	0	47
JIBAR F On 21/09/2022 Jibar Future			5.19000	94.81000	5.21000	94.79000				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			5.85000	94.15000	5.84000	94.16000				0.00	0	6
JIBAR F On 15/03/2023 Jibar Future			6.01000	93.99000	6.01000	93.99000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			6.45500	93.54500	6.44500	93.55500				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			6.65500	93.34500	6.65500	93.34500				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For 5Y STND										0.00	0	£
Total for Interest Rate Swap										0.00	0	£
Total for Derivatives :										12,389,002,556.67	114,324	1,657,23
ABCPI3 On 07/12/2023 Spot Bond			2.07500	321.37511	2.07500	321.24582				0.00	0	40,000,00
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	100.50823				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.74883				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.89947	9.65000	102.87297				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.76741				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.48856				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.17327				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.82932				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.56312				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.29814				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN24 On 30/05/2024 Spot Bond					0.00000	102.50703				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.96144				0.00	3,860,000,000	1,930,000,000
Total ABFN23 SPOT										0.00	3,860,000,000	1,930,000,000
Total For ABFN23										0.00	3,860,000,000	1,930,000,000
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.76905				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.10522				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.30187				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.38216				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.32295				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.86729				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.58025				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.14300				0.00	0	500,000,000
Total ABFN33 SPOT										0.00	0	500,000,000
Total For ABFN33										0.00	0	500,000,000
ABFN3: On 07/02/2022 Spot Bond					0.00000	101.14558				0.00	20,000,000,000	10,000,000,000
Total ABFN34 SPOT										0.00	20,000,000,000	10,000,000,000
Total For ABFN34										0.00	20,000,000,000	10,000,000,000
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.66843				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.84307				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.35157				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	99.91332				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.58249				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.97395				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.78239				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.05587				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.04872				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.05017				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.05127				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.30258				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.68459				0.00	0	
Total ABFN47 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 ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.71825				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.38892				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.21061				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.31135				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.08048				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.90371				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.53002				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.60235				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.10931				0.00	0	60,000,00
Total ABK12 SPOT										0.00	0	60,000,00
Total For ABK12										0.00	0	60,000,00
ABK104 On 13/03/2024 Spot Bond			7.05000	7.05000	7.05000	143.77743				0.00	0	
Total ABK104 SPOT										0.00	0	
Total For ABK104										0.00	0	
ABK104 On 13/03/2024 Spot Bond			100.00000	25.46619	100.00000	25.40042				0.00	0	
Total ABK104/I2025 SPOT										0.00	0	
Total For ABK104/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.65000	2.65000	2.65000	153.64028				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.53500	3.53500	3.53500	203.31187				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.41500	4.41500	4.41500	229.98880				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.91000	6.91000	6.91000	102.09320				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.76500	7.76500	7.76500	114.86642				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.07000	106.70494	5.07000	106.69043				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.44000	108.67207	5.44000	108.65622				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.15000	115.80607	7.15000	115.78397				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.03000	116.95402	8.03000	116.92901				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.88000	107.76649	5.88000	107.74925				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.31000	102.84719	8.31000	102.82406				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	11.30398	100.00000	11.27869				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS12 On 07/12/2023 Spot Bond			1.39500	325.75972	1.39500	325.63466				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABS14 On 31/01/2022 Spot Bond			0.55500	175.19335	0.55500	175.13011				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.64000	10.64000	10.64000	103.60639				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.49419				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.47904				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.46265				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.17186				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.47781				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.47781				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.49074				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.49074				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	165.71015				0.00	0	
Total ACL203 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 ACL203										0.00	0	
ACL20 On 14/02/2023 Spot Bond					0.00000	168.36516				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.45354				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.51454				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.97765				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.03109				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.10807				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.47905				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.77977				0.00	0	1,355,000,00
Total AGL03 SPOT										0.00	0	1,355,000,00
Total For AGL03										0.00	0	1,355,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	102.90361				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.50145				0.00	0	1,000,000,00
Total AGT02 SPOT										0.00	0	1,000,000,00
Total For AGT02										0.00	0	1,000,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.54209				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.52621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	99.99984				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.06500	98.68564	8.06500	99.62338				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	99.99981				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	99.99970				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	99.99956				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.83799				0.00	0	1,600,000.00
Total AHF5A2 SPOT										0.00	0	1,600,000.00
Total For AHF5A2										0.00	0	1,600,000.00
AHF5A On 21/08/2023 Spot Bond			6.60000	107.12884	6.60000	107.10994				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.78453				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.88379				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	100.94485				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.70577				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.00498				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.35307				0.00	0	230,000,00
Total AHF6A2 SPOT										0.00	0	230,000,00
Total For AHF6A2										0.00	0	230,000,00
AHF6B On 21/08/2024 Spot Bond					0.00000	100.88371				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.94475				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.37140				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.98996				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.82266				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.91424				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.89135				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.97527				0.00	0	
Total AHF7C1 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 AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.94628				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.49310				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.41705				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.68000	111.15503	7.68000	111.13214				0.00	0	1,250,000,00
Total AIR02 SPOT										0.00	0	1,250,000,00
Total For AIR02										0.00	0	1,250,000,00
AIR04 On 29/05/2024 Spot Bond			8.10000	106.23721	8.10000	106.21429				0.00	0	1,128,100,00
Total AIR04 SPOT										0.00	0	1,128,100,00
Total For AIR04										0.00	0	1,128,100,00
AIR05 On 29/05/2030 Spot Bond			11.71500	94.71394	11.71500	94.68464				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.56000	185.43374	5.56000	185.34183				0.00	0	10,000,00
Total AIRL01 SPOT										0.00	0	10,000,00
Total For AIRL01										0.00	0	10,000,00
APF04 On 21/10/2021 Spot Bond					0.00000	99.95284				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.88921				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.33896				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.89585				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.55119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.40829				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.00284				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.31896				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.76500	245.30213	4.76500	245.18575				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.78000	222.24385	4.78000	222.13829				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.53000	174.70877	1.53000	174.64106				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.57500	174.68647	1.57500	174.61855				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.40500	193.34289	4.40500	193.25288				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN18: On 20/06/2022 Spot Bond					0.00000	100.53024				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.29794				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.02000	109.21456	5.02000	109.16208				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.41482				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.42105				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	100.45997				0.00	0	1,700,00
Total ASN204 SPOT										0.00	0	1,700,00
Total For ASN204										0.00	0	1,700,00
ASN20: On 24/08/2025 Spot Bond					0.00000	105.46063				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.73146				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.52873				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	100.41405				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.98287				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.94947				0.00	0	
Total ASN279 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.88074				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.57817				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.33434				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.44898				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.77102				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.09000	4.09000	4.09000	107.38289				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.93000	4.93000	4.93000	98.37342				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.42525				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.48537				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	101.10248				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.70309				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.13000	107.70556	5.13000	107.65349				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.45654				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.41476				0.00	0	1,900,00
Total ASN346 SPOT										0.00	0	1,900,00
Total For ASN346										0.00	0	1,900,00
ASN35 On 20/06/2024 Spot Bond					0.00000	100.43685				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.43755				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.43755				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.77299				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.52481				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.42916				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.44511				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	101.25703				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.51547				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38: On 15/03/2022 Spot Bond					0.00000	100.51547				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.03301				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.43296				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.84967				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.47668				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.42992				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.50580				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.63537				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	104.00335				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.37464				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.38650				0.00	0	
Total ASN450 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.52448				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.19239				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.13210				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.00010				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	101.94234				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	101.41788				0.00	0	80,000,00
Total ASN470 SPOT										0.00	0	80,000,00
Total For ASN470										0.00	0	80,000,00
ASN47: On 31/07/2023 Spot Bond					0.00000	101.09634				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.29016				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.42763				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.68524				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	111.61300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.38280				0.00	0	560,000,00
Total ASN486 SPOT										0.00	0	560,000,00
Total For ASN486										0.00	0	560,000,00
ASN486 On 01/09/2025 Spot Bond					0.00000	100.42617				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	100.46610				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.46610				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	100.41522				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.46000	101.07942	9.46000	101.05390				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.64000	100.77585	8.64000	100.75255				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			9.19000	99.36280	9.19000	99.33841				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.19000	99.36280	9.19000	99.33841				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	101.95341	9.10000	101.92876				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	102.36571	11.05000	102.33579				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53(On 31/07/2024 Spot Bond			11.00000	102.35517	11.00000	102.32538				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	102.24964	10.50000	102.22121				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	102.24964	10.50000	102.22121				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	100.24327				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	101.18614				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 28/11/2022 Spot Bond					0.00000	101.24094				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54(On 31/07/2023 Spot Bond			10.60000	102.27076	10.60000	102.24206				0.00	0	40,000,00
Total ASN545 SPOT										0.00	0	40,000,00
Total For ASN545										0.00	0	40,000,00
ASN55(On 31/01/2024 Spot Bond			10.47000	101.50269	10.47000	102.21495				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	102.26020	10.55000	102.23163				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	101.16691				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	99.89160				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56(On 04/09/2024 Spot Bond					0.00000	100.67310				0.00	0	
Total ASN569 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.51987				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.41479				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.45533				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.12379				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	101.02346				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.65092				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.19945				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	101.93217	9.22000	101.90709				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.10210				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.04320				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	99.94889				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	99.89812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601: On 28/02/2031 Spot Bond					0.00000	100.95160				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602: On 31/01/2030 Spot Bond					0.00000	101.16614				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607: On 31/01/2030 Spot Bond					0.00000	101.44914				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610: On 31/03/2022 Spot Bond					0.00000	100.38497				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611: On 06/05/2024 Spot Bond					0.00000	101.33155				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN613: On 21/12/2026 Spot Bond					0.00000	100.44753				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614: On 28/02/2024 Spot Bond					0.00000	101.12956				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617: On 11/05/2023 Spot Bond					0.00000	101.38770				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619: On 21/12/2026 Spot Bond					0.00000	100.42338				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624: On 25/11/2021 Spot Bond					0.00000	100.73823				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN626: On 28/02/2024 Spot Bond					0.00000	100.97835				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63: On 02/04/2026 Spot Bond					0.00000	100.22923				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.49827				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.54799				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.77252				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.46385				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.62722				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.15143				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64: On 20/10/2021 Spot Bond					0.00000	99.97490				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65: On 22/10/2021 Spot Bond					0.00000	101.37592				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65: On 27/10/2021 Spot Bond					0.00000	99.88465				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN65: On 29/10/2021 Spot Bond					0.00000	102.07562				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.34231				0.00	0	
Total ASN658 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN658										0.00	0	
ASN65: On 12/11/2021 Spot Bond					0.00000	100.83370				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.83983				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.83268				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.84897				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.83992				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.84782				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/11/2021 Spot Bond					0.00000	100.77671				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.04892				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 18/11/2021 Spot Bond					0.00000	100.78966				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.23530				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 23/11/2021 Spot Bond					0.00000	100.71314				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.31713				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68(On 26/11/2021 Spot Bond					0.00000	100.68731				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68(On 20/06/2026 Spot Bond					0.00000	100.52453				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68(On 20/06/2026 Spot Bond					0.00000	100.54723				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68(On 31/08/2026 Spot Bond					0.00000	103.07644				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68(On 22/06/2026 Spot Bond					0.00000	101.23389				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68(On 31/03/2032 Spot Bond					0.00000	100.32983				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69(On 31/01/2030 Spot Bond					0.00000	100.68417				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69(On 31/07/2026 Spot Bond					0.00000	100.73319				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69(On 31/01/2030 Spot Bond					0.00000	100.62408				0.00	0	400,000,00
Total ASN694 SPOT										0.00	0	400,000,00
Total For ASN694										0.00	0	400,000,00
ASN69(On 31/01/2030 Spot Bond					0.00000	100.72155				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70(On 20/06/2026 Spot Bond					0.00000	100.08559				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN70: On 20/06/2026 Spot Bond					0.00000	100.55766				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.39317				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 05/01/2022 Spot Bond					0.00000	100.28307				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	100.25907				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.55128				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.47425				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.38475				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.42232				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.22420				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.25052				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN71: On 30/12/2021 Spot Bond					0.00000	100.18503				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.11532				0.00	0	
Total ASN721 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 ASN721									0.00	0	
ASN72 On 15/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,00
Total ASN724 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,00
Total For ASN724									10,000,000,000,000.00	20,000,000,000	20,000,000,00
BAW21 On 24/03/2022 Spot Bond			3.92400	102.92139	3.92400	102.91052			0.00	0	
Total BAW21 SPOT									0.00	0	
Total For BAW21									0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.64699	9.30000	100.62233			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	101.76838			0.00	0	
Total BAW22 SPOT									0.00	0	
Total For BAW22									0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.88603			0.00	0	
Total BAW28 SPOT									0.00	0	
Total For BAW28									0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.85307			0.00	0	
Total BAW29 SPOT									0.00	0	
Total For BAW29									0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.63962			0.00	0	
Total BAW30 SPOT									0.00	0	
Total For BAW30									0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.25157			0.00	0	
Total BAW31 SPOT									0.00	0	
Total For BAW31									0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.79000	98.93051	6.79000	98.91236			0.00	0	
Total BAW33 SPOT									0.00	0	
Total For BAW33									0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.18350			0.00	0	640,000,00
Total BAW34 SPOT									0.00	0	640,000,00
Total For BAW34									0.00	0	640,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.91096			0.00	0	1,600,000,00
Total BAW35 SPOT									0.00	0	1,600,000,00
Total For BAW35									0.00	0	1,600,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	101.53608			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.33253				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.40666				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.80000	8.80000	8.80000	103.73731				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.25000	11.25000	11.25000	103.77521				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.37342				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.32083				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.36038				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.36060				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.36644				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.62072				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.41884				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA8(On 30/06/2023 Spot Bond					0.00000	100.41725				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8' On 30/06/2023 Spot Bond					0.00000	100.43103				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA8: On 30/09/2023 Spot Bond					0.00000	100.41823				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8: On 30/09/2023 Spot Bond					0.00000	100.43031				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA8: On 31/01/2023 Spot Bond					0.00000	100.40584				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA8: On 31/12/2023 Spot Bond					0.00000	100.43013				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8: On 31/03/2023 Spot Bond					0.00000	100.40672				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA8: On 31/03/2024 Spot Bond					0.00000	100.43043				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8: On 31/03/2024 Spot Bond					0.00000	100.41834				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA8: On 30/06/2024 Spot Bond					0.00000	100.58878				0.00	0	30,000,00
Total BAYA89 SPOT										0.00	0	30,000,00
Total For BAYA89										0.00	0	30,000,00
BAYA9(On 30/06/2024 Spot Bond					0.00000	100.41841				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9' On 30/06/2023 Spot Bond					0.00000	100.39464				0.00	0	
Total BAYA91 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BAYA91										0.00	0	
BAYA9: On 30/09/2024 Spot Bond					0.00000	100.40637				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9: On 30/09/2024 Spot Bond					0.00000	100.39426				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.49062				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.69986				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	100.50301				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1: On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1: On 30/09/2022 Spot Bond					0.00000	100.49140				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1: On 30/09/2022 Spot Bond					0.00000	100.71556				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2: On 30/06/2023 Spot Bond					0.00000	100.51573				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	100.49095				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD030: On 18/04/2028 Spot Bond			8.19500	8.19500	8.19500	99.62779				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	101.32364				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.25156				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.65442				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.06888				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.61297				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.47677				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.85757				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.59000	104.98046	7.59000	104.95886				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.90612				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.73949				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.55653				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.12471				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL17 On 14/08/2024 Spot Bond					0.00000	106.01139				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.74879				0.00	0	1,140,000,00
Total BGL18 SPOT										0.00	0	1,140,000,00
Total For BGL18										0.00	0	1,140,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.75131				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.72905				0.00	0	400,000,00
Total BGT01 SPOT										0.00	0	400,000,00
Total For BGT01										0.00	0	400,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.71281				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.90266				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.39339				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.34000	110.32793	6.34000	110.30921				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.56239				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.11648				0.00	0	100,000,00
Total BID13 SPOT										0.00	0	100,000,00
Total For BID13										0.00	0	100,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	99.94485				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	99.92581				0.00	0	
Total BID15 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	Open Interest
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.41627				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.10473				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.38700				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.20100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.29200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	51.62500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.60826				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.74434				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.26212				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.91564				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.82660				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.56987				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.98424				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.00013				0.00	0	400,000,00
Total BPPF23 SPOT										0.00	0	400,000,00
Total For BPPF23										0.00	0	400,000,00
BPPF2: On 03/08/2022 Spot Bond					0.00000	101.15103				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.17895				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	101.02011				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	101.06789				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.10943				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.71911				0.00	300,000,000	300,000,00
Total BPPF31 SPOT										0.00	300,000,000	300,000,00
Total For BPPF31										0.00	300,000,000	300,000,00
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.83359				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.14028				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.30175				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.76256				0.00	0	400,000,00
Total CBL29 SPOT										0.00	0	400,000,00
Total For CBL29										0.00	0	400,000,00
CCT01 On 23/06/2023 Spot Bond			7.77000	111.44085	7.77000	111.41765				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.00000	112.54410	8.00000	112.51998				0.00	0	200,000,00
Total CCT02 SPOT										0.00	0	200,000,00
Total For CCT02										0.00	0	200,000,00
CCT03 On 15/03/2025 Spot Bond			8.62500	108.37666	8.62500	108.35138				0.00	0	1,700,000,00
Total CCT03 SPOT										0.00	0	1,700,000,00
Total For CCT03										0.00	0	1,700,000,00
CCT04 On 17/07/2027 Spot Bond			9.96000	103.46900	9.96000	103.00611				0.00	0	3,539,599,50
Total CCT04 SPOT										0.00	0	3,539,599,50
Total For CCT04										0.00	0	3,539,599,50
CGR42 On 03/08/2023 Spot Bond					0.00000	101.71162				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.45052				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.03298				0.00	0	150,000,00
Total CGR46 SPOT										0.00	0	150,000,00
Total For CGR46										0.00	0	150,000,00
CGR47 On 28/02/2025 Spot Bond					0.00000	101.10598				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.85521				0.00	0	
Total CGR50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.84568				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN311 On 20/03/2023 Spot Bond			4.77000	107.98520	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	
CLN341 On 20/12/2023 Spot Bond					0.00000	100.12090				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.37000	107.76448	7.37000	107.74294				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	110.16722	8.70700	113.30100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.54611				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	99.87280				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.24811				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.93373	10.98000	99.90423				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	109.83200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	115.45879	6.50000	111.28800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 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	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.44896				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.02585				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.01726				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2022 Spot Bond			1.50000	174.72363	1.50000	174.65606				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.35000	141.31026	5.35000	141.24113				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.79000	139.40407	5.79000	139.33424				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 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	
CLN456 On 17/11/2021 Spot Bond					0.00000	101.01843				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.85988				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN46(On 29/11/2021 Spot Bond					0.00000	100.86946				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46(On 13/03/2022 Spot Bond			6.80000	102.26057	6.80000	102.24202				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond					0.00000	100.74799				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	100.40219				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	100.52626				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47(On 19/11/2022 Spot Bond					0.00000	101.12164				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47(On 29/11/2021 Spot Bond			100.00000	94.11785	100.00000	93.88661				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	100.83729				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48(On 02/12/2021 Spot Bond			6.29500	104.04049	6.29500	104.02268				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48(On 28/07/2022 Spot Bond			6.60000	103.94027	6.60000	103.92194				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	100.52358				0.00	0	
Total CLN490 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 CLN490										0.00	0	
CLN49: On 20/06/2022 Spot Bond					0.00000	100.52417				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2022 Spot Bond					0.00000	100.83323				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49: On 04/09/2024 Spot Bond			7.00000	109.10854	7.00000	109.08780				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	102.58509				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2022 Spot Bond					0.00000	100.11638				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.12289				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	99.57052				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50: On 24/10/2022 Spot Bond					0.00000	100.38363				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50: On 20/12/2022 Spot Bond					0.00000	100.69980				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51: On 11/10/2022 Spot Bond					0.00000	100.47479				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51: On 14/11/2022 Spot Bond					0.00000	96.41262				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51: On 15/09/2022 Spot Bond			9.96000	100.91710	9.96000	100.89001				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	104.69720	10.01000	104.66927				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.93354				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.88458	9.60000	98.21300				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.55601				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.80112				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	100.99884	9.20000	100.97375				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 24/04/2023 Spot Bond					0.00000	100.56750				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 26/04/2023 Spot Bond					0.00000	100.24032				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 21/02/2024 Spot Bond					0.00000	102.13663				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 25/11/2022 Spot Bond					0.00000	101.14512				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 29/11/2021 Spot Bond					0.00000	100.89424				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 12/03/2023 Spot Bond					0.00000	100.55601				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.48700				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	99.99997				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			9.42000	105.46601	9.42000	105.43964				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	98.99086				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	99.89810				0.00	110,000,000	220,000,000
Total CLN537 SPOT										0.00	110,000,000	220,000,000
Total For CLN537										0.00	110,000,000	220,000,000
CLN54 On 17/01/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	140.90800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.78647				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.02877				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.89000	105.95005	8.89000	105.92501				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.94000	103.83355	8.94000	103.80846				0.00	0	
Total CLN547 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.03000	108.17948	9.03000	108.15351				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	306.04568				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	101.05325				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.04384				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.89044				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.00004				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	118.11400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.10538				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	104.29393	10.19000	104.27696				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.89000	108.65968	8.89000	108.63399				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.10216				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.81498				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.35209				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.68001				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.04043				0.00	0	40,000,00
Total CLN568 SPOT										0.00	0	40,000,00
Total For CLN568										0.00	0	40,000,00
CLN568 On 12/11/2025 Spot Bond			9.12000	107.19401	9.12000	107.16804				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.09868				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.04600				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.52885				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.53239				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.99978				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN579 On 02/04/2024 Spot Bond					0.00000	100.23491				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.08381				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.73978				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.60607				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.70537				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.77654				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.61353				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.49398				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.44529				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.42492				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.23189				0.00	0	
Total CLN591 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 CLN591										0.00	0	
CLN59: On 05/12/2026 Spot Bond			3.77000	144.87902	3.77000	116.86343				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59: On 24/11/2024 Spot Bond					0.00000	100.87547				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59: On 27/06/2022 Spot Bond					0.00000	100.32011				0.00	0	460,000,00
Total CLN595 SPOT										0.00	0	460,000,00
Total For CLN595										0.00	0	460,000,00
CLN59: On 24/11/2024 Spot Bond					0.00000	100.87547				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59: On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.64248				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59: On 02/04/2026 Spot Bond					0.00000	100.22164				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59: On 10/12/2024 Spot Bond					0.00000	100.55979				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60: On 18/06/2024 Spot Bond					0.00000	100.44529				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60: On 18/06/2024 Spot Bond					0.00000	100.44529				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60: On 04/06/2023 Spot Bond					0.00000	100.60200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60: On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.73604				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60: On 05/08/2024 Spot Bond					0.00000	101.06102				0.00	0	1,950,000,00

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 CLN604 SPOT										0.00	0	1,950,000,00
Total For CLN604										0.00	0	1,950,000,00
CLN604 On 12/08/2022 Spot Bond					0.00000	100.98912				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.54919				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.87600				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	104.37385	9.32000	104.34788				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	99.90312				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.36416				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.64826				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.84555				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.72495				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN615 On 30/09/2022 Spot Bond					0.00000	100.30685				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 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	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.89155				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.96129				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.69949				0.00	0	910,000,00
Total CLN619 SPOT										0.00	0	910,000,00
Total For CLN619										0.00	0	910,000,00
CLN620 On 28/10/2024 Spot Bond					0.00000	101.19783				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.19343				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	101.20115				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 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	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.32404				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.58000	104.97998	6.58000	104.96151				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.08593				0.00	0	
Total CLN626 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN626										0.00	0	
CLN62: On 31/07/2034 Spot Bond					0.00000	91.06108				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62: On 31/07/2034 Spot Bond			12.06500	63.10913	12.06500	83.83810				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62: On 20/11/2022 Spot Bond					0.00000	100.92577				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63: On 19/08/2025 Spot Bond			9.59000	101.26697	9.59000	101.24119				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.08103				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63: On 21/11/2022 Spot Bond					0.00000	100.88896				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	100.14167				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	101.06485				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	102.96743				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	100.83787				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.07613				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/02/2022 Spot Bond					0.00000	101.11933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	101.17415				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64(On 17/10/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64(On 21/11/2024 Spot Bond					0.00000	100.84244				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.43689				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64(On 29/01/2022 Spot Bond					0.00000	101.26793				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.43765				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	101.23946				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64(On 31/05/2026 Spot Bond					0.00000	100.75956				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	101.07613				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/11/2022 Spot Bond					0.00000	100.86347				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	101.07613				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN654 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	
CLN655 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	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.54376				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.05711				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.09900				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.72900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 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	
CLN663 On 20/12/2024 Spot Bond					0.00000	112.84400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	135.21400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.10544				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.26525				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.29169				0.00	0	
Total CLN667 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	106.28534				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.04756				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.85914				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.19048				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.60423				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.25785	146.17624	4.25785	118.73886				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	146.17624	4.25785	118.73963				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.21497				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.28027				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.43290				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.13851				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.23619				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.59808				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.41396				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.42569				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.33312				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.50602				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.50579				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.44388				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.37666				0.00	0	1,210,000,00
Total CLN691 SPOT										0.00	0	1,210,000,00
Total For CLN691										0.00	0	1,210,000,00
CLN691 On 21/06/2023 Spot Bond					0.00000	100.44400				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.31368				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.26138				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.71108				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.78357				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.67535				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.93849				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.32371				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.51991				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.83843				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.31291				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.53695				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.43348				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.27753				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.52453				0.00	0	
Total CLN711 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 CLN711									0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.41956			0.00	550,000,000	550,000,000
Total CLN712 SPOT									0.00	550,000,000	550,000,000
Total For CLN712									0.00	550,000,000	550,000,000
CLN712 On 12/02/2022 Spot Bond					0.00000	100.90668			0.00	0	550,000,000
Total CLN713 SPOT									0.00	0	550,000,000
Total For CLN713									0.00	0	550,000,000
CLN713 On 21/06/2025 Spot Bond					0.00000	100.43640			0.00	0	
Total CLN714 SPOT									0.00	0	
Total For CLN714									0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.43640			0.00	0	
Total CLN715 SPOT									0.00	0	
Total For CLN715									0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.43640			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	81.30082			0.00	0	
Total CLN717 SPOT									0.00	0	
Total For CLN717									0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.48462			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	80.28253			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	80.60981			0.00	0	
Total CLN721 SPOT									0.00	0	
Total For CLN721									0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.64350			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	81.33107			0.00	0	
Total CLN723 SPOT									0.00	0	
Total For CLN723									0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.40057			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.40057				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.40057				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.40788				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.40788				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.40788				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.87187				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.92884				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.57936				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.49414				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	101.19024				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.57020				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.49838				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.52108				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	105.12000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.17002				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.05979				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.36123				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.15667				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.45335				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.67221				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.93008				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.44395				0.00	0	2,000,000.00
Total CLN747 SPOT										0.00	0	2,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN747										0.00	0	2,000,000,00
CLN747 On 31/01/2030 Spot Bond					0.00000	101.40707				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	100.53220				0.00	0	1,930,000,00
Total CLN750 SPOT										0.00	0	1,930,000,00
Total For CLN750										0.00	0	1,930,000,00
CLN750 On 01/10/2026 Spot Bond					0.00000	100.24702				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	101.57213				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.56215				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.74490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76(On 20/06/2026 Spot Bond					0.00000	100.72263				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	99.89362				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	101.14486				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	99.91339				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.85076				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.57213				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.43935				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.36714				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77 On 31/07/2024 Spot Bond			6.85000	6.85000	6.85000	99.69506				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	80.91656				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.19705				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.14075				0.00	0	130,000,00
Total CLN773 SPOT										0.00	0	130,000,00
Total For CLN773										0.00	0	130,000,00
CLN774 On 31/07/2028 Spot Bond					0.00000	100.10568				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.19500	99.64978	8.19500	99.62779				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.90000	110.97193	7.90000	110.94843				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			10.30000	107.89337	10.30000	107.86377				0.00	0	4,562,827,40
Total COJ08 SPOT										0.00	0	4,562,827,40
Total For COJ08										0.00	0	4,562,827,40
COJG0 On 09/06/2024 Spot Bond			6.89000	111.47166	6.89000	111.45103				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			7.43500	102.66556	7.43500	102.64498				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.95000	92.71438	11.95000	92.68483				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			10.54000	98.43197	10.54000	98.40435				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			9.80000	9.80000	9.80000	107.34113				0.00	0	
Total CPV01 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 CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.99198				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.47096				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.62697				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01; On 20/12/2021 Spot Bond					0.00000	101.05252				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.82419				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.89687				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.29000	9.29000	9.29000	107.32904				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.27573				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.89143				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.87000	105.41048	6.87000	105.39115				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	41.20912	100.00000	41.11842				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	41.20912	100.00000	41.11842				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV24 On 18/02/2024 Spot Bond			7.38000	106.47912	7.38000	106.45815				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	101.60701	9.69000	101.58089				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.60701	9.69000	101.58089				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.89000	93.06977	11.89000	93.04057				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	101.67392	10.10000	101.64670				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.67392	10.10000	101.64670				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	100.74249				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.22248				0.00	1,600,000,000	400,000,000
Total DVF22 SPOT										0.00	1,600,000,000	400,000,000
Total For DVF22										0.00	1,600,000,000	400,000,000
DVF22B On 29/08/2022 Spot Bond					0.00000	100.48575				0.00	0	1,200,000,000
Total DVF22B SPOT										0.00	0	1,200,000,000
Total For DVF22B										0.00	0	1,200,000,000
DVF22C On 24/10/2022 Spot Bond					0.00000	100.04445				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.64797				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.03968				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.93412				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.73469				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.67426				0.00	0	60,000,00
Total DVFB25 SPOT										0.00	0	60,000,00
Total For DVFB25										0.00	0	60,000,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.10048				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.04940				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.78783				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.11034				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.27869				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.99815				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.75000	102.51711	5.75000	102.50132				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.91000	107.57589	6.91000	107.55571				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.02500	110.32587	5.02500	110.27259				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.02000	96.94937	5.02000	96.90280				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037/1 On 31/01/2037 Spot Bond			2.25000	136.88471	2.25000	136.82906				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.67500	150.39169	3.67500	150.32480				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.68800	136.46837	3.68800	136.40762				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.73000	132.13649	3.73000	132.07754				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.66500	114.22727	4.66500	114.17338				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.99000	99.08089	4.99000	99.03336				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	136.88471	2.25000	136.82906				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	161.53290				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	158.94546				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	122.93477				0.00	0	
Total ELN006 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	121.94914				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	120.05478				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	111.54366				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	112.71762				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	0	14,100,000.00
Total ELN012 SPOT										0.00	0	14,100,000.00
Total For ELN012										0.00	0	14,100,000.00
ELN013 On 15/04/2024 Spot Bond					0.00000	107.95164				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	109.75929				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.62500	105.51764	9.62500	105.49070				0.00	0	18,100,000.00
Total EMM03 SPOT										0.00	0	18,100,000.00
Total For EMM03										0.00	0	18,100,000.00
EMM04 On 16/05/2028 Spot Bond			11.30500	11.30500	11.30500	98.31385				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.65500	11.65500	11.65500	97.09991				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			9.69000	104.97530	9.69000	104.19410				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.69000	9.69000	9.69000	104.80405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.71500	11.71500	11.71500	77.90758				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.87000	10.87000	10.87000	102.87415				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.71500	11.71500	11.71500	97.34972				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.66402				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.60364				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.53667				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.52268				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.00806				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.73873				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.78664				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.64257				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC4 On 10/11/2021 Spot Bond					0.00000	101.02727				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC4 On 12/03/2022 Spot Bond					0.00000	100.51789				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.65576				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.67407				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.00011				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.60621				0.00	0	70,000,00
Total EQT005 SPOT										0.00	0	70,000,00
Total For EQT005										0.00	0	70,000,00
EQT00 On 30/10/2023 Spot Bond					0.00000	101.22126				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.38854				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.14527				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.93399				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.89166				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.00164				0.00	0	
Total ERS3C6 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 ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.90011			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.94240			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.87816			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.85782			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.98468			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.23000	106.84102	6.23000	106.82322			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	102.30661	10.00000	102.27949			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.69000	97.31152	8.69000	97.28878		2,105,618,284,000.00	242,303,600	11,407,515,20	
Total ES26 SPOT								2,105,618,284,000.00	242,303,600	11,407,515,20	
Total For ES26								2,105,618,284,000.00	242,303,600	11,407,515,20	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.36026	7.85000	100.33903		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.43000	75.45921	11.37500	75.72530		507,046,230,000.00	44,361,000	39,440,288,60	
Total ES33 SPOT								507,046,230,000.00	44,361,000	39,440,288,60	
Total For ES33								507,046,230,000.00	44,361,000	39,440,288,60	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.69393	7.50000	100.67345		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.89000	74.01963	11.83000	74.35571		2,704,318,672,000.00	227,444,800	34,408,384,60	

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 ES42 SPOT										2,704,318,672,000.00	227,444,800	34,408,384,60
Total For ES42										2,704,318,672,000.00	227,444,800	34,408,384,60
ES42/R On 25/04/2042 Spot Bond			8.50000	99.86362	8.50000	99.84092				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	100.58636				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	101.44122				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.45652				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.91847				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.88186				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.93129				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.97420				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.23482				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.21449				0.00	0	500,000,00
Total FIFB19 SPOT										0.00	0	500,000,00
Total For FIFB19										0.00	0	500,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.80627				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.16210				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.24296				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	100.80488				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	101.42832				0.00	42,000,000,000	21,000,000,000
Total FRB21 SPOT										0.00	42,000,000,000	21,000,000,000
Total For FRB21										0.00	42,000,000,000	21,000,000,000
FRB22 On 08/12/2022 Spot Bond					0.00000	103.63901				0.00	0	40,000,000
Total FRB22 SPOT										0.00	0	40,000,000
Total For FRB22										0.00	0	40,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.14425				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.54950				0.00	0	1,500,000,000
Total FRB24 SPOT										0.00	0	1,500,000,000
Total For FRB24										0.00	0	1,500,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.84622				0.00	0	15,300,000,000
Total FRB25 SPOT										0.00	0	15,300,000,000
Total For FRB25										0.00	0	15,300,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.83521				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.39000	106.76577	9.39000	106.73900				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.62564				0.00	0	
Total FRB28 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 FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.43974			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.19000	99.87044	8.19000	99.84855			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.96000	174.99173	0.96000	174.92663			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			1.85500	322.78525	1.85500	322.65734			0.00	0	10,000,00
Total FRBI23 SPOT									0.00	0	10,000,00
Total For FRBI23									0.00	0	10,000,00
FRBI25 On 31/01/2025 Spot Bond			2.66500	2.66500	2.66500	153.56794			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.52500	203.52081	3.52500	203.43090			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.03500	4.03500	4.03500	107.78508			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.86500	4.86500	4.86500	220.35680			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.21500	92.53612	5.21500	92.49104			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.21000	94.13407	5.21000	94.08837			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.98000	6.98000	6.98000	81.44488			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ02 On 10/12/2024 Spot Bond			7.06000	7.06000	7.06000	80.60984			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	147.51667				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			1.61000	174.66913	1.61000	174.60105				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.47000	174.24411	2.47000	174.17215				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.28974				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.54022				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	101.60769				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.87206				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.27429				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.05594				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.84556				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.49833				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	113.43396				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.41134				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.47359				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	111.44200				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.43531				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.17510				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.99153				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.00872				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.70182				0.00	0	
Total FRC299 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	103.11177				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.38360				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.91416				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.34832				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.74052				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.35593				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.42616				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.48911				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.53618				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 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: On 15/09/2033 Spot Bond					0.00000	100.56264				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.29164				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.48305				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.53596				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.68614				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.49423				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.20643				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.31989				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.25057				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.76996				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.06183				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.04034				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.30854				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC337 On 25/04/2023 Spot Bond					0.00000	103.81143				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.09065				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.35065				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.63297				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.42925				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.04355				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.57515				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	100.99740				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.64437				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.46676				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2022 Spot Bond					0.00000	101.33572				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.82286				0.00	0	
Total FRC351 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.86412				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.49021				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	101.49238				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.47921				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.49472				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 31/01/2022 Spot Bond					0.00000	101.02928				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	101.42016				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.52826				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.32227				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond					0.00000	100.27548				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	101.12532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.21677				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.49698				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.71373				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.88286				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	101.22748				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.23110				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	101.48738				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.48048				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	101.26444				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.94687				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	100.63183				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC377 On 20/06/2026 Spot Bond					0.00000	100.62826				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.44274				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.41515				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC380 On 16/12/2021 Spot Bond					0.00000	100.28255				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.25000	2.25000	2.25000	174.28166				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.19000	2.19000	2.19000	174.31156				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.20000	2.20000	2.20000	174.30657				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.42500	103.42255	4.42500	103.37430				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.87000	111.31335	4.87000	111.26032				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.23280				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.97321				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.90184				0.00	0	
Total FRJ23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.48425				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.25260				0.00	800,000,000	200,000,000
Total FRJ25 SPOT										0.00	800,000,000	200,000,000
Total For FRJ25										0.00	800,000,000	200,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.67876				0.00	1,200,000,000	2,250,000,000
Total FRJ26 SPOT										0.00	1,200,000,000	2,250,000,000
Total For FRJ26										0.00	1,200,000,000	2,250,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.10801				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.37455				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.80368				0.00	0	1,000,000,000
Total FRJ29 SPOT										0.00	0	1,000,000,000
Total For FRJ29										0.00	0	1,000,000,000
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.38085				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.39800	4.39800	4.39800	99.48063				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.84000	4.84000	4.84000	111.68574				0.00	0	276,000,000
Total FRS101 SPOT										0.00	0	276,000,000
Total For FRS101										0.00	0	276,000,000
FRS103 On 23/01/2024 Spot Bond					0.00000	100.73483				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	101.16885				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			4.98000	109.76958	4.98000	109.71694				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.71500	223.61821	4.71500	223.51237				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.12000	107.84169	5.12000	107.78959				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.74500	4.74500	4.74500	222.87691				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.50000	149.66912	3.50000	149.60324				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	129.35900	3.70500	129.30136				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.92000	110.60843	4.92000	110.55557				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.86500	220.46204	4.86500	220.35680				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.91500	219.42197	4.91500	219.31697				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.03000	121.80012	3.03000	151.81983				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.94500	218.80077	4.94500	218.69589				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.12000	107.84169	5.12000	107.78959				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS126 On 31/03/2028 Spot Bond			4.21500	195.49041	4.21500	195.40043				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.87000	98.18180	5.87000	98.13242				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.10500	196.74614	4.10500	196.65615				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.16500	196.06007	4.16500	195.97008				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.45500	208.56003	5.45500	208.45724				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.82000	98.79232	5.82000	98.74276				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.12000	5.12000	5.12000	107.78959				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.10000	108.11460	5.10000	108.06242				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			3.97500	198.24201	3.97500	198.15204				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.22500	213.10467	5.22500	213.00093				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.10500	196.74614	4.10500	196.65615				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.10500	196.74614	4.10500	196.65615				0.00	0	
Total FRS143 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.50600	203.74718	3.50600	203.65728				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.80000	148.27479	3.80000	148.20835				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.31000	174.81787	1.31000	174.75118				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.45500	192.78221	4.45500	192.69222				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.49500	192.33500	4.49500	192.24501				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.77000	148.41354	3.77000	148.34715				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.97000	198.29980	3.97000	198.20983				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.50500	4.50500	4.50500	192.13340				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 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	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.00006				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.00010				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.44150				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.35559				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	101.01047				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 05/08/2025 Spot Bond					0.00000	101.16211				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	101.05305				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	100.82562				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.05740				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20(On 18/11/2024 Spot Bond					0.00000	100.90414				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21(On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.38433				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 06/07/2022 Spot Bond					0.00000	100.34069				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22(On 21/12/2027 Spot Bond					0.00000	100.42925				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22(On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22(On 31/07/2022 Spot Bond					0.00000	102.12743				0.00	0	
Total FRS227 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS231 On 14/08/2027 Spot Bond					0.00000	101.03595				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	103.35808				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	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	101.21931				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 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	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.98863				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	110.62360				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.29301				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	99.97587				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 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	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS250 On 31/01/2022 Spot Bond					0.00000	101.00083				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	101.00302				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	99.25514				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS254 On 31/01/2022 Spot Bond					0.00000	100.99645				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.64621				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 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	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	108.72751				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	100.66548				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.50103				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.94342				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS263 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS264 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.32782				0.00	0	
Total FRS266 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS266										0.00	0	
FRS26: 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	
FRS26: On 31/03/2031 Spot Bond					0.00000	100.33031				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26: On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27: On 05/07/2022 Spot Bond					0.00000	106.50694				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27: On 14/07/2022 Spot Bond					0.00000	100.13436				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27: On 21/07/2022 Spot Bond					0.00000	101.76129				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	100.32831				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 18/08/2022 Spot Bond					0.00000	100.84546				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27: On 26/11/2021 Spot Bond					0.00000	100.56801				0.00	0	
Total FRS275 SPOT										0.00	0	
Total For FRS275										0.00	0	
FRS27: On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27: On 12/11/2021 Spot Bond					0.00000	100.40727				0.00	0	
Total FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS27: On 30/09/2024 Spot Bond					0.00000	100.41277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.59566				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.46144				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 07/12/2023 Spot Bond			1.65500	1.65500	1.65500	323.94750				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.39500	325.75972	1.39500	325.63466				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.39500	1.39500	1.39500	325.63466				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS43 On 31/01/2022 Spot Bond			0.55000	175.19584	0.55000	175.13262				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.55000	175.19584	0.55000	175.13262				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS51 On 04/11/2026 Spot Bond					0.00000	101.13627				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS62 On 26/01/2042 Spot Bond			4.82000	103.16364	4.82000	103.11461				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS64 On 30/10/2042 Spot Bond			4.23500	73.60108	4.23500	113.77467				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS85 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	152.34418				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	151.01365				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.45500	2.45500	2.45500	318.82648				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.47000	5.47000	5.47000	103.98252				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.79000	114.86711	6.79000	114.84616				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			6.98000	111.27390	6.98000	111.25316				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.82000	107.24984	7.82000	107.22725			48,387,032,000.00		6,187,600	535,346,90
Total FRX26 SPOT									48,387,032,000.00		6,187,600	535,346,90
Total For FRX26									48,387,032,000.00		6,187,600	535,346,90
FRX27 On 07/03/2027 Spot Bond			7.78000	111.60321	7.78000	111.57968				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			8.20000	112.13628	8.20000	112.11180				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.93000	106.82240	8.93000	106.79704				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.19500	103.38440	9.19500	103.35915				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.33500	108.33859	9.33500	108.31143				0.00	0	
Total FRX32 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 FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.62000	77.60803	10.62000	77.58597				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.70786				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.06851				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.83045				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.79019				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.81754				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.82559				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.05666				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.05967				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.06370				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.06569				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.85757				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.75506				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	100.78352				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.82312				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.77615				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.80454				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.12561				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.63500	115.15031	3.63500	115.09915				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.66878				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.42000	106.93484	6.42000	106.91628				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.84615				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT20 On 03/04/2024 Spot Bond					0.00000	100.89350				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.79000	107.08396	6.79000	107.06432				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.03379				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.89235				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.74676				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.00505				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.36176				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.25491				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.50715				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.22812				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.10295				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.69313				0.00	0	
Total GRT31 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 GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.72465				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.51731				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.65130				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.95284				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.26458				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.11897				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.00101				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.38835				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.86902				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.29760				0.00	0	1,514,000,00
Total GRT45 SPOT										0.00	0	1,514,000,00
Total For GRT45										0.00	0	1,514,000,00
GRT47 On 22/04/2024 Spot Bond					0.00000	99.94625				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.13103				0.00	0	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT48 SPOT										0.00	0	50,000,00
Total For GRT48										0.00	0	50,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	101.32897				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.49882				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.34720				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.89047				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.00216				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.41488				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.25262				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.67301				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.91819				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.85259				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.30023				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
HILB11 On 15/03/2024 Spot Bond					0.00000	100.72324				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.60812				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.56067				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.28269				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.26547				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.26064				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.99500	321.88695	1.99500	321.75817				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.34500	2.34500	2.34500	328.20842				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.25500	102.06881	10.25500	102.04108				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.75500	78.50330	4.75500	102.87749		2,339,460,000,000.00		492,000,000	738,000,000	
Total HWAY33 SPOT								2,339,460,000,000.00		492,000,000	738,000,000	
Total For HWAY33								2,339,460,000,000.00		492,000,000	738,000,000	
HWAY3 On 31/07/2034 Spot Bond			11.30500	88.25894	11.30500	88.23256		914,549,629,000.00		80,897,800	14,299,058,900	
Total HWAY34 SPOT								914,549,629,000.00		80,897,800	14,299,058,900	
Total For HWAY34								914,549,629,000.00		80,897,800	14,299,058,900	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.03610	100.00000	11.01180				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.37500	87.36438	11.37500	87.33811				0.00	0	6,294,000,00
Total HWAY35 SPOT										0.00	0	6,294,000,00
Total For HWAY35										0.00	0	6,294,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.03452	100.00000	11.01022				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	100.19813				0.00	0	15,150,000,00
Total HWF11 SPOT										0.00	0	15,150,000,00
Total For HWF11										0.00	0	15,150,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.31748				0.00	0	88,000,00
Total HWF12 SPOT										0.00	0	88,000,00
Total For HWF12										0.00	0	88,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.69984				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.36000	155.11043	2.35000	155.09569			192,587,773,096,000.00	81,604,988,600	355,052,164,60	
Total I2025 SPOT									12,587,773,096,000.00	81,604,988,600	355,052,164,60	
Total For I2025									12,587,773,096,000.00	81,604,988,600	355,052,164,60	
I2029 On 31/03/2029 Spot Bond			3.21000	114.07413	3.16500	114.37649			206,792,052,000,000.00	64,421,200,000	240,170,317,10	
Total I2029 SPOT									16,792,052,000,000.00	64,421,200,000	240,170,317,10	
Total For I2029									16,792,052,000,000.00	64,421,200,000	240,170,317,10	
I2033 On 28/02/2033 Spot Bond			3.93000	108.60664	3.92500	108.61125			53,078,296,254,000.00	13,505,927,800	202,186,899,30	
Total I2033 SPOT									13,078,296,254,000.00	13,505,927,800	202,186,899,30	
Total For I2033									13,078,296,254,000.00	13,505,927,800	202,186,899,30	
I2038 On 31/01/2038 Spot Bond			4.19000	121.45358	4.22000	120.92808			376,628,813,131,000.00	89,887,544,900	324,192,233,10	
Total I2038 SPOT									16,628,813,131,000.00	89,887,544,900	324,192,233,10	
Total For I2038									16,628,813,131,000.00	89,887,544,900	324,192,233,10	
I2046 On 31/03/2046 Spot Bond			4.21000	109.20682	4.21500	109.06445			168,400,000,000,000.00	40,000,000,000	306,452,653,80	
Total I2046 SPOT									18,400,000,000,000.00	40,000,000,000	306,452,653,80	
Total For I2046									18,400,000,000,000.00	40,000,000,000	306,452,653,80	
I2050 On 31/12/2050 Spot Bond			4.19500	112.93457	4.21000	112.56938			269,721,720,000,000.00	64,296,000,000	292,353,450,40	
Total I2050 SPOT									19,721,720,000,000.00	64,296,000,000	292,353,450,40	
Total For I2050									19,721,720,000,000.00	64,296,000,000	292,353,450,40	
IBL101 On 24/05/2022 Spot Bond			6.31500	6.31500	6.31500	105.21548			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 IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.18324				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.11500	321.11956	2.11500	320.99005				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.86605				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.79673				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.99513				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.88828				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.09842				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.73982				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.05997				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.00734				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.70985				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL134 On 17/10/2024 Spot Bond					0.00000	100.13555				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.84543				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.79207				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.66885				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.59531				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.79744				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.79339				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.43381				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.22156				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.68350				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.71291				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	96.74391				0.00	0	
Total IBL150 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.78991				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.00211				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	99.96621				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.96491				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.97120				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.11969				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.06755				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.13059				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.01811				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.82345				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.85268				0.00	600,000,000	150,000,000
Total IBL168 SPOT										0.00	600,000,000	150,000,000
Total For IBL168										0.00	600,000,000	150,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	99.98761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.98708				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.83268				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.77671				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.73125				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.75706				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.62689				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.51329				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.53139				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.13921				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.63000	0.63000	0.63000	175.09239				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.00000	108.62015	7.00000	108.59985				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL67 On 31/01/2022 Spot Bond			0.90000	175.02158	0.90000	174.95675				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.39000	108.89736	5.39000	108.88162				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.50482				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.59000	106.38829	8.59000	106.36397				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.20500	110.87101	10.20500	111.05792				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.63537				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.31000	109.95785	9.31000	109.93052				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.09970				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.92507				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.98340				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.61660				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.02680				0.00	0	
Total IDCG17 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 IDCG17										0.00	0	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.48935				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.20924				0.00	0	105,000,00
Total IDCG19 SPOT										0.00	0	105,000,00
Total For IDCG19										0.00	0	105,000,00
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.39201				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.07139				0.00	0	100,000,00
Total IDCG22 SPOT										0.00	0	100,000,00
Total For IDCG22										0.00	0	100,000,00
IDCG22 On 29/01/2027 Spot Bond					0.00000	101.32930				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.49433				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.04000	104.95909	8.04000	104.93648				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	101.75882				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.59003				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.93072				0.00	0	500,000,00
Total INLV05 SPOT										0.00	0	500,000,00
Total For INLV05										0.00	0	500,000,00
INLV06 On 22/01/2026 Spot Bond					0.00000	102.70082				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.65687				0.00	0	250,000,00
Total INLV07 SPOT										0.00	0	250,000,00
Total For INLV07										0.00	0	250,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	103.03851				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.83685				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.48432				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.39225				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.39930				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.31459				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.71360				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.10136				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.04098				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.02707				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF27 On 07/11/2024 Spot Bond					0.00000	101.04567				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.31052				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.83747				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.25950				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.53215				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.80021				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.47916				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	100.58684	2.75000	100.57933				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.86500	188.25392	4.86500	188.16397				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.70239				0.00	0	100,000,00
Total IV035 SPOT										0.00	0	100,000,00
Total For IV035										0.00	0	100,000,00
IV039 On 31/01/2022 Spot Bond			2.05000	2.05000	2.05000	174.38134				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.54230				0.00	0	
Total IV042 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 IV042									0.00	0	
IV043 On 21/11/2021 Spot Bond			8.33500	8.33500	8.33500	105.43142			0.00	0	
Total IV043 SPOT									0.00	0	
Total For IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.65972			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			1.49500	174.72611	1.49500	174.65857		7,475,000,000,000.00	5,000,000,000	2,600,000,000	
Total IV045 SPOT								7,475,000,000,000.00	5,000,000,000	2,600,000,000	
Total For IV045								7,475,000,000,000.00	5,000,000,000	2,600,000,000	
IV046 On 21/06/2022 Spot Bond					0.00000	102.27562			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	102.98076			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			4.76500	189.34709	4.76500	189.25713			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.81500	104.46378	6.81500	104.44445			0.00	0	
Total IVC094 SPOT									0.00	0	
Total For IVC094									0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.13760			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	99.99997			0.00	0	
Total IVC140 SPOT									0.00	0	
Total For IVC140									0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.68023			0.00	0	
Total IVC144 SPOT									0.00	0	
Total For IVC144									0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.06280			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.10643				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.39267				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.66342				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.65105				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.68038				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	100.72497				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.49281				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.64690				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.37535				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC178 On 09/07/2023 Spot Bond					0.00000	100.11542				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.94299				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.60551				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.45589				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.41103	7.40000	102.39070				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.79990				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.78899				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.98035				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.50195				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.55598	7.23000	101.53638				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.26503				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.22699				0.00	0	
Total IVC198 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 IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.74642				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.99502	7.45000	100.97461				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.70935				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	109.32326	3.91012	103.91262				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	99.91241				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	99.83589				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	99.75948				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	99.67530				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	99.51931				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	99.44149				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	99.35609				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.28879				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.04281				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	98.96480			103,750,000,000.00	25,000,000,000	25,000,000,000	
Total IVZ072 SPOT									13,750,000,000,000.00	25,000,000,000	25,000,000,000	
Total For IVZ072									13,750,000,000,000.00	25,000,000,000	25,000,000,000	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.54011				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.30000	99.87933	6.30000	99.86210				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.38990				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.93961				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.98645				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.12303				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	101.50608				0.00	0	700,000,000
Total KAP016 SPOT										0.00	0	700,000,000
Total For KAP016										0.00	0	700,000,000
KAP017 On 19/10/2023 Spot Bond					0.00000	99.98511				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP01 On 14/04/2024 Spot Bond					0.00000	100.17180				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01 On 28/07/2024 Spot Bond					0.00000	99.85677				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.51351				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.51530				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.76299				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.79000	121.26319	8.79000	121.23485				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.79394				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.81000	103.50965	6.81000	103.49060			8,987,767,176,000.00	1,319,789,600	659,894,800	
Total LGL06 SPOT									8,987,767,176,000.00	1,319,789,600	659,894,800	
Total For LGL06									8,987,767,176,000.00	1,319,789,600	659,894,800	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.14442				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.49641				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.90172				0.00	900,000,000	1,100,000,000
Total LGL09 SPOT										0.00	900,000,000	1,100,000,000
Total For LGL09										0.00	900,000,000	1,100,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	99.65263				0.00	0	
Total LGL10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.86966				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.76969				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.52610				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.87382				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.89794				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.75136				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.49954				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.73935				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.79858				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.59431				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.94702				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.40764				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.60966				0.00	0	2,500,000,00
Total MBP038 SPOT										0.00	0	2,500,000,00
Total For MBP038										0.00	0	2,500,000,00
MBP04: On 23/02/2023 Spot Bond					0.00000	100.77679				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.88764				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.65059				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.85117				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.71443				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.27907				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.28478				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	101.04728				0.00	0	1,000,000,00
Total MBP050 SPOT										0.00	0	1,000,000,00
Total For MBP050										0.00	0	1,000,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.74366				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.27512				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MMIG0 On 12/08/2025 Spot Bond			8.04000	8.04000	8.04000	112.56932			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.20900	105.62980	6.20900	105.61225		1,365,980,000,000.00		220,000,000	1,627,900,30
Total MMIG05 SPOT								1,365,980,000,000.00		220,000,000	1,627,900,30
Total For MMIG05								1,365,980,000,000.00		220,000,000	1,627,900,30
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.20005			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.55013			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.48943			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			8.69000	105.75117	8.69000	105.72660			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.61774			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			8.94000	95.47908	8.94000	95.64243			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.88843			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.82139			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.45318			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.00468			0.00	0	
Total MTN12 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 MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.36427				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.98966				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.02729				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.56510				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.30324				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.04460				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.61482				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.44069				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.01186				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.36767				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.63500	100.53862	8.63500	100.51552				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.47835				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.45518				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.32604				0.00	0	350,000,00
Total MTN26 SPOT										0.00	0	350,000,00
Total For MTN26										0.00	0	350,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.13272				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.47744				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.50896				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.48731				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.25022				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.86839				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.86839				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.92941				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.92934				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N6D26 On 20/03/2026 Spot Bond					0.00000	100.94173				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.45280				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.58172				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.88666				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.39426				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.50583				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.60051				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.68742				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.55000	105.18688	6.55000	105.16846				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.90000	107.36252	6.90000	107.34273				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.57000	105.76881	9.57000	105.74194				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.24106				0.00	0	
Total NBG01G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.21578				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.12338				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.30329				0.00	2,000,000,000	1,000,000,000
Total NBG04G SPOT										0.00	2,000,000,000	1,000,000,000
Total For NBG04G										0.00	2,000,000,000	1,000,000,000
NBG05 On 25/10/2024 Spot Bond					0.00000	101.13554				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.12394				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.46500	107.99496	6.46500	107.97597				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.76500	102.53263	5.76500	102.51673				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.95400	108.97475	6.95400	108.95451				0.00	0	1,097,483,700
Total NBK16A SPOT										0.00	0	1,097,483,700
Total For NBK16A										0.00	0	1,097,483,700
NBK17 On 22/04/2026 Spot Bond			8.19000	106.44480	8.19000	106.42146				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.29500	105.66919	6.29500	105.65130				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.50000	114.93616	7.50000	114.91304				0.00	0	8,494,956,800
Total NBK20A SPOT										0.00	0	8,494,956,800
Total For NBK20A										0.00	0	8,494,956,800
NBK21 On 21/07/2027 Spot Bond			8.45500	112.32488	8.45500	112.29960				0.00	0	689,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total NBK21A SPOT										0.00	0	689,000,00
Total For NBK21A										0.00	0	689,000,00
NBK22/ On 19/11/2022 Spot Bond			5.39000	109.04273	5.39000	109.02698				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.17500	116.66750	7.17500	116.64514				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			8.21500	117.35337	8.21500	117.32770				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
NBK24I On 11/02/2022 Spot Bond					0.00000	100.98488				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.87500	5.87500	5.87500	107.82234				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.21871				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	40.47465	100.00000	40.38556				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.52818				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.52500	114.64458	8.52500	114.61858				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			5.95000	108.89514	5.95000	108.87779				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			7.71500	113.22296	7.71500	113.19967				0.00	0	3,441,684,40
Total NBK29A SPOT										0.00	0	3,441,684,40
Total For NBK29A										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
NBK30/ On 20/02/2024 Spot Bond			6.25000	108.72927	6.25000	108.71108				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			5.97000	110.72837	5.97000	110.71067				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.25690				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.70475				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.81808				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.36500	10.36500	10.36500	74.18779				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.11707				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.14260				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.50642				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.56054				0.00	0	850,000,00
Total NBK45B SPOT										0.00	0	850,000,00
Total For NBK45B										0.00	0	850,000,00
NBK46I On 15/08/2025 Spot Bond					0.00000	101.83432				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.20651				0.00	0	
Total NBK47B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.92152				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.63712				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.90705				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.91236				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.50284				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.35668				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.49673				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.11407				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.05149				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.15524				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.53482				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.94259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.14285				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.85770				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	99.99042				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.03950				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.44521				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			9.53500	103.21842	9.53500	103.19186				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.44141				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.57000	102.77020	9.57000	102.74366				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.44521				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.45115				0.00	0	
Total NCLN90 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 NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.45874			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.55155			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.55155			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.83565			0.00	0	
Total NEDT1B SPOT									0.00	0	
Total For NEDT1B									0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.95262			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.68013			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	101.17741			0.00	0	
Total NGL03 SPOT									0.00	0	
Total For NGL03									0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.62251			0.00	0	
Total NGL04 SPOT									0.00	0	
Total For NGL04									0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.41564			0.00	0	
Total NGL05 SPOT									0.00	0	
Total For NGL05									0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.89719			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.36321			0.00	0	
Total NGL07 SPOT									0.00	0	
Total For NGL07									0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.08664			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.63842				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1/On 01/07/2022 Spot Bond					0.00000	102.86451				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1/On 20/10/2023 Spot Bond					0.00000	102.97855				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10/On 25/03/2024 Spot Bond					0.00000	103.51916				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10/On 15/01/2025 Spot Bond					0.00000	104.30065				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	103.91836				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10/On 05/08/2025 Spot Bond					0.00000	104.61964				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10/On 19/11/2025 Spot Bond					0.00000	104.92209				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10/On 08/09/2026 Spot Bond					0.00000	104.68819				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.68998				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.09034				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 26/04/2022 Spot Bond					0.00000	101.04358				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.45459				0.00	240,000,000	120,000,000
Total NHM011 SPOT										0.00	240,000,000	120,000,000
Total For NHM011										0.00	240,000,000	120,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	101.59806				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.05623				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.67922				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.48555				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.17459				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.32144				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.82538				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.91500	4.91500	4.91500	219.31697				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.47500	3.47500	3.47500	204.02726				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.10500	3.10500	3.10500	151.46353				0.00	0	
Total NI25 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 NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.46000	3.46000	3.46000	112.09226				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.97000	4.97000	4.97000	109.85618				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	150.96638				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	202.50033	3.45000	202.41137				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	151.91500				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.12000	3.12000	3.12000	208.31885				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.26500	206.64352	3.26500	206.55367				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.08500	108.31982	5.08500	108.26760				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.54736				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.64653				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.75771				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.64432				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.39166				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.51066				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.91114				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.86992				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.48538				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.06192				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	121.93582				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.42156				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.88358				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.11364				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN043 On 03/03/2023 Spot Bond					0.00000	147.04032				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.21356				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	146.82761				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	139.28817				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.54365				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	126.15788				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.01802				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	97.13109				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	93.27978				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.50473				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.57220				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.20756				0.00	0	
Total NN075 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 NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.53934				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.78030				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.40742				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.85209				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.45897				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.59227				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.52902				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.45897				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.07460				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.09852				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	100.03889				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	119.82000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	116.20000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	121.83000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	120.37000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	119.83737				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond					0.00000	113.04361				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.82770				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 17/02/2026 Spot Bond					0.00000	90.75612				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	106.44140				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	113.04361				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	106.42917				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF031 On 29/12/2021 Spot Bond					0.00000	100.26294				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.97462				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	99.97462				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	92.76661				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 26/10/2021 Spot Bond					0.00000	102.09315				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	102.06699				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	101.05345				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	94.36367				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/11/2021 Spot Bond					0.00000	102.00932				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.94731				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04 On 08/11/2021 Spot Bond					0.00000	100.92421				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF05 On 12/11/2021 Spot Bond					0.00000	100.88241				0.00	0	
Total NNF050 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For NNF050										0.00	0	
NNF05 On 18/11/2021 Spot Bond					0.00000	100.79801				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05 On 22/02/2022 Spot Bond					0.00000	100.79156				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05 On 23/11/2021 Spot Bond					0.00000	100.72834				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05 On 30/11/2021 Spot Bond					0.00000	100.63347				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF05 On 08/12/2021 Spot Bond					0.00000	100.51119				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05 On 13/12/2021 Spot Bond					0.00000	100.44158				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.35975				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.34979				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.34979				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.36823				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.27375				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.25840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06: On 29/12/2021 Spot Bond					0.00000	100.26095				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06: On 04/01/2022 Spot Bond					0.00000	100.24293				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06: On 13/01/2022 Spot Bond					0.00000	100.06799				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06: On 13/01/2022 Spot Bond					0.00000	100.06799				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	131.80407				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	85.37866				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	100.85927				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.86087				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.78925				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.64480				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	111.54269				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.92193				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.88369				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.71326				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.67276				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.73606				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.97000	110.89325	6.97000	110.87261				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.32500	203.59196	2.32500	203.50869				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.87500	116.62954	9.87500	116.59883				0.00	0	11,627,753,90
Total NRA028 SPOT										0.00	0	11,627,753,90
Total For NRA028										0.00	0	11,627,753,90
NRA02 On 30/11/2028 Spot Bond			100.00000	17.01609	100.00000	16.97843				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	100.55684				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.30429				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.85661				0.00	0	
Total NTC26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.49513				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.50171				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.40745				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	100.58570				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.83619				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	100.42628				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.64528				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.26000	102.50536	6.26000	102.48823				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			7.77000	110.29359	7.77000	110.27037				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			6.48500	104.85420	6.48500	104.83571				0.00	0	4,558,858.60
Total OML09 SPOT										0.00	0	4,558,858.60
Total For OML09										0.00	0	4,558,858.60
OML10 On 14/09/2025 Spot Bond			8.24500	111.26571	8.24500	111.24088				0.00	0	5,323,864.50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.44077				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	102.41016				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.36622				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.85276				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.85360				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.50984				0.00	10,000,000,000	10,000,000,00
Total PEP03 SPOT										0.00	10,000,000,000	10,000,000,00
Total For PEP03										0.00	10,000,000,000	10,000,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.29351				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.75318				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.76849				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.15607				0.00	0	1,100,000,00
Total PMM57 SPOT										0.00	0	1,100,000,00
Total For PMM57										0.00	0	1,100,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	100.89792				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	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
PRE2B On 20/02/2022 Spot Bond					0.00000	101.01041				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.02647				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.04254				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.84500	114.53174	7.79000	114.75416			189,116,087,769,500.00	1,681,213,013,100	2,657,191,171,300	
Total R186 SPOT									39,116,087,769,500.00	681,213,013,100	557,191,171,300	
Total For R186									39,116,087,769,500.00	681,213,013,100	557,191,171,300	
R197 On 07/12/2023 Spot Bond			1.04500	328.04661	1.04500	327.92382			26,651,471,000,000.00	25,503,800,000	101,519,939,900	
Total R197 SPOT									26,651,471,000,000.00	25,503,800,000	101,519,939,900	
Total For R197									26,651,471,000,000.00	25,503,800,000	101,519,939,900	
R202 On 07/12/2033 Spot Bond			3.93000	241.05265	3.91500	241.29233			68,228,730,000,000.00	17,361,000,000	240,491,369,400	
Total R202 SPOT									68,228,730,000,000.00	17,361,000,000	240,491,369,400	
Total For R202									68,228,730,000,000.00	17,361,000,000	240,491,369,400	
R2023 On 28/02/2023 Spot Bond			5.31500	104.20391	5.30000	104.20880			456,207,810,985,000.00	85,834,019,000	1,103,770,942,300	
Total R2023 SPOT									456,207,810,985,000.00	85,834,019,000	1,103,770,942,300	
Total For R2023									456,207,810,985,000.00	85,834,019,000	1,103,770,942,300	
R2030 On 31/01/2030 Spot Bond			9.42500	93.64820	9.37000	93.92057			911,801,525,097,500.00	1,263,851,620,700	2,103,682,908,300	
Total R2030 SPOT									911,801,525,097,500.00	1,263,851,620,700	2,103,682,908,300	
Total For R2030									911,801,525,097,500.00	1,263,851,620,700	2,103,682,908,300	
R2032 On 31/03/2032 Spot Bond			10.03000	89.05801	9.96500	89.41788			280,999,727,264,000.00	626,221,308,800	1,641,285,706,700	
Total R2032 SPOT									280,999,727,264,000.00	626,221,308,800	1,641,285,706,700	
Total For R2032									280,999,727,264,000.00	626,221,308,800	1,641,285,706,700	
R2035 On 28/02/2035 Spot Bond			10.51000	89.57951	10.45500	89.91247			013,191,474,793,000.00	762,434,964,300	1,238,841,547,500	
Total R2035 SPOT									13,191,474,793,000.00	762,434,964,300	238,841,547,500	
Total For R2035									13,191,474,793,000.00	762,434,964,300	238,841,547,500	
R2037 On 31/01/2037 Spot Bond			10.70500	85.40760	10.64500	85.77599			324,383,331,842,500.00	777,616,378,500	1,478,724,174,400	
Total R2037 SPOT									24,383,331,842,500.00	777,616,378,500	478,724,174,400	
Total For R2037									24,383,331,842,500.00	777,616,378,500	478,724,174,400	
R2040 On 31/01/2040 Spot Bond			10.82500	87.52175	10.76000	87.95302			865,039,728,892,500.00	449,426,302,900	986,137,971,800	
Total R2040 SPOT									5,039,728,892,500.00	449,426,302,900	986,137,971,800	

Contract 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 R2040									5,039,728,892,500.00	449,426,302,900	986,137,971,80
R2044 On 31/01/2044 Spot Bond			10.85000	84.35679	10.79000	84.76151			543,259,073,215,000.00	234,401,757,900	1,742,297,033,40
Total R2044 SPOT									13,259,073,215,000.00	234,401,757,900	742,297,033,40
Total For R2044									13,259,073,215,000.00	234,401,757,900	742,297,033,40
R2048 On 28/02/2048 Spot Bond			10.79000	83.43933	10.73000	83.85777			454,684,294,634,000.00	1,432,315,504,600	1,027,738,989,20
Total R2048 SPOT									54,684,294,634,000.00	432,315,504,600	127,738,989,20
Total For R2048									54,684,294,634,000.00	432,315,504,600	127,738,989,20
R209 On 31/03/2036 Spot Bond			10.48000	69.18301	10.42500	69.47576			802,149,565,040,000.00	649,060,073,000	977,381,850,50
Total R209 SPOT									12,149,565,040,000.00	649,060,073,000	977,381,850,50
Total For R209									12,149,565,040,000.00	649,060,073,000	977,381,850,50
R210 On 31/03/2028 Spot Bond			2.76500	212.80283	2.76500	212.71321			8,402,835,000,000.00	3,039,000,000	79,178,513,00
Total R210 SPOT									8,402,835,000,000.00	3,039,000,000	79,178,513,00
Total For R210									8,402,835,000,000.00	3,039,000,000	79,178,513,00
R212 On 31/01/2022 Spot Bond			0.40000	175.27064	0.30000	175.25847			632,060,121,520,000.00	1,580,150,303,800	259,250,000,00
Total R212 SPOT									12,060,121,520,000.00	580,150,303,800	259,250,000,00
Total For R212									12,060,121,520,000.00	580,150,303,800	259,250,000,00
R213 On 28/02/2031 Spot Bond			9.76500	84.21068	9.70500	84.51166			295,112,231,968,500.00	951,880,412,900	960,786,074,80
Total R213 SPOT									15,112,231,968,500.00	951,880,412,900	960,786,074,80
Total For R213									15,112,231,968,500.00	951,880,412,900	960,786,074,80
R214 On 28/02/2041 Spot Bond			10.82000	66.12565	10.76000	66.45499			233,328,971,238,000.00	853,357,575,900	1,004,804,363,50
Total R214 SPOT									13,328,971,238,000.00	853,357,575,900	1,004,804,363,50
Total For R214									13,328,971,238,000.00	853,357,575,900	1,004,804,363,50
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.70767			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.31896			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.97117			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.06541			0.00	0	10,000,00
Total RDFB14 SPOT									0.00	0	10,000,00
Total For RDFB14									0.00	0	10,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.80387			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.93847				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.35114				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.02439				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.50283				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.38168				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.39926				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.28475				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.17173				0.00	1,000,000,000	500,000,000
Total RDFB23 SPOT										0.00	1,000,000,000	500,000,000
Total For RDFB23										0.00	1,000,000,000	500,000,000
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.45216				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	99.75687				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	99.88243				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED13 On 13/05/2026 Spot Bond					0.00000	101.30805				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.49255				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	101.29872				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	101.08686				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.04286				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.00604				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.12274				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.00049				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.14910				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.06133				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.75861				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.43269				0.00	0	60,000,00
Total RES49 SPOT										0.00	0	60,000,00

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 RES49										0.00	0	60,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	99.94024				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.04581				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.43884				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.98000	108.34130	6.98000	108.32098				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.89500	95.84276	11.89500	95.81250				0.00	0	2,623,552,10
Total RW28 SPOT										0.00	0	2,623,552,10
Total For RW28										0.00	0	2,623,552,10
RW31 On 30/06/2031 Spot Bond			11.00500	101.32755	11.00500	101.29790				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.60970				0.00	0	2,500,000,00
Total RWL26 SPOT										0.00	0	2,500,000,00
Total For RWL26										0.00	0	2,500,000,00
RWL28 On 30/06/2028 Spot Bond			10.06000	101.21485	10.06000	101.18771				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.46000	108.11406	5.46000	108.09824				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.10033				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.15707				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.75000	112.99243	7.75000	112.96908				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	104.70459				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.70000	108.94062	6.70000	108.92110				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			7.74500	104.99616	7.74500	104.97448				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			7.96000	111.60236	7.96000	111.57856				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			6.78500	109.46700	6.78500	109.44682				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.98000	108.09322	6.98000	108.07306				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.86500	107.02045	8.86500	106.99523				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.35500	103.95272	4.35500	103.94035				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.59500	108.80535	5.59500	108.78903				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	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
SBS42 On 12/11/2025 Spot Bond			7.45000	115.62882	7.45000	115.60584				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			8.24000	116.81609	8.24000	116.79046				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			5.78500	107.97705	5.78500	107.96032				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.16395				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.43073				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.30500	103.45845	4.30500	103.44639				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.44000	6.44000	6.44000	109.06290				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.25756				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.99255				0.00	600,000,000	150,000,00
Total SBS53 SPOT										0.00	600,000,000	150,000,00
Total For SBS53										0.00	600,000,000	150,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	101.08872				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.97500	105.64551	4.97500	105.63133				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.19739				0.00	0	
Total SBS57 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 SBS57									0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.26283			0.00	0	
Total SBS58 SPOT									0.00	0	
Total For SBS58									0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.43293			0.00	0	
Total SBS60 SPOT									0.00	0	
Total For SBS60									0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.81528			0.00	0	400,000,00
Total SBS62 SPOT									0.00	0	400,000,00
Total For SBS62									0.00	0	400,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.97906			0.00	0	
Total SBS63 SPOT									0.00	0	
Total For SBS63									0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.24403			0.00	0	
Total SBS64 SPOT									0.00	0	
Total For SBS64									0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.63848			0.00	0	
Total SBS65 SPOT									0.00	0	
Total For SBS65									0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.52131			0.00	0	
Total SBS66 SPOT									0.00	0	
Total For SBS66									0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.19719			0.00	0	890,000,00
Total SBS67 SPOT									0.00	0	890,000,00
Total For SBS67									0.00	0	890,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.18695			0.00	0	
Total SBS68 SPOT									0.00	0	
Total For SBS68									0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.69495			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.44500	325.43467	1.44500	325.30935			0.00	0	
Total SBSI11 SPOT									0.00	0	
Total For SBSI11									0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.91500	4.91500	4.91500	219.31697		51,607,500,000,000.00	10,500,000,000	8,073,000,00	

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 SBSI14 SPOT									1,607,500,000,000.00	10,500,000,000	8,073,000,000
Total For SBSI14									1,607,500,000,000.00	10,500,000,000	8,073,000,000
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.78339			0.00	0	
Total SBSS01 SPOT									0.00	0	
Total For SBSS01									0.00	0	
SBSS01 On 19/08/2026 Spot Bond					0.00000	100.81040			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.07630			0.00	0	
Total SBT101 SPOT									0.00	0	
Total For SBT101									0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.45988			0.00	0	800,000,000
Total SBT102 SPOT									0.00	0	800,000,000
Total For SBT102									0.00	0	800,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	103.96347			0.00	0	
Total SBT103 SPOT									0.00	0	
Total For SBT103									0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.39671			0.00	0	
Total SBT104 SPOT									0.00	0	
Total For SBT104									0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000,000.00	2,000,000,000	6,000,000,000
Total SBT105 SPOT									10,000,000,000,000.00	2,000,000,000	6,000,000,000
Total For SBT105									10,000,000,000,000.00	2,000,000,000	6,000,000,000
SBT106 On 31/12/2026 Spot Bond					0.00000	100.13390			0.00	0	
Total SBT106 SPOT									0.00	0	
Total For SBT106									0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.58875			0.00	0	100,000,000
Total SBT201 SPOT									0.00	0	100,000,000
Total For SBT201									0.00	0	100,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	102.34178			0.00	0	
Total SBT202 SPOT									0.00	0	
Total For SBT202									0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.67000	111.16509	6.67000	111.14516			0.00	0	
Total SBT203 SPOT									0.00	0	
Total For SBT203									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT204 On 16/04/2024 Spot Bond					0.00000	100.45392				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.96632				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.36991				0.00	0	100,000,00
Total SBT207 SPOT										0.00	0	100,000,00
Total For SBT207										0.00	0	100,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	101.72485				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.46308				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.42577				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.91411				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.94678				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.73000	105.49333	8.73000	99.85151				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.94843				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.02581				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.98280				0.00	0	
Total SLRA6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.97420				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.04295				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.95708				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.04294				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.02574				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.14601				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.50583				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.07730				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.06869				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.10000	106.67862	7.10000	106.65817				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.84449				0.00	0	40,000,00
Total SNT04 SPOT										0.00	0	40,000,00
Total For SNT04										0.00	0	40,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.77016				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.96483				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.17804				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.79670				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.76004				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.77837				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.36934				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.61399				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.44929				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.66179				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.46413				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.25597				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG01 On 01/12/2023 Spot Bond					0.00000	100.82563				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.62943				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.49395				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.27548				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.76500	3.76500	3.76500	148.37030				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.76500	114.89033	7.76500	114.86642				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.19500	87.34676	9.19500	87.32507				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.15209				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.02460				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.70000	105.81927	6.70000	105.80012				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.92000	110.60843	4.92000	110.55557				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.80065				0.00	0	
Total SSN044 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 SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.28853				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.64362				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.07500	2.07500	2.07500	321.24582				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	99.88676				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.14059				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	100.16951				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	151.25022				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	107.78959				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.00500	4.00500	4.00500	108.00516				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.94500	3.94500	3.94500	198.49907				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.76395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068: On 28/05/2023 Spot Bond					0.00000	100.74927				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069: On 28/02/2022 Spot Bond					0.00000	100.71315				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070: On 15/06/2023 Spot Bond					0.00000	100.51901				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073: On 15/06/2023 Spot Bond					0.00000	100.50646				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074: On 15/06/2028 Spot Bond					0.00000	101.23348				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075: On 15/06/2023 Spot Bond					0.00000	101.11153				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076: On 19/06/2023 Spot Bond					0.00000	100.43923				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077: On 13/07/2023 Spot Bond					0.00000	100.02644				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078: On 27/08/2024 Spot Bond					0.00000	100.82948				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081: On 12/09/2025 Spot Bond					0.00000	100.58630				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082: On 05/11/2023 Spot Bond					0.00000	101.14182				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 07/12/2033 Spot Bond			4.79000	4.79000	4.79000	221.92782				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.31239				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.31925				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.62646				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.82672				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.65387				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.03500	90.44851	10.03500	90.42446				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.62008				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.51113				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			3.99000	95.89499	3.99000	197.97878				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.97000	90.94155	4.97000	218.17996				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	101.01130				0.00	0	
Total SSN106 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.97070				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.35284				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2021 Spot Bond					0.00000	100.43557				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.59410				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/11/2021 Spot Bond					0.00000	100.78835				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	100.76272				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12: On 26/11/2021 Spot Bond					0.00000	100.69610				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12: On 30/11/2021 Spot Bond					0.00000	100.63741				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.61973				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.62101				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN12: On 15/12/2021 Spot Bond					0.00000	100.43071				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN12: On 21/12/2021 Spot Bond					0.00000	100.34883				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN13(On 21/12/2021 Spot Bond					0.00000	100.35611				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN13(On 22/03/2022 Spot Bond					0.00000	100.34738				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13(On 04/01/2022 Spot Bond					0.00000	100.20854				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN13(On 03/01/2022 Spot Bond					0.00000	100.24495				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	100.08728				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	50,000,000,000	50,000,000,000	
Total SSN135 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For SSN135									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
SSN13(On 28/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	100,000,000,000	
Total SSN136 SPOT									10,000,000,000,000.00	50,000,000,000	100,000,000,000	
Total For SSN136									10,000,000,000,000.00	50,000,000,000	100,000,000,000	
SZ25 On 30/09/2025 Spot Bond			8.36000	102.57613	8.36000	102.55306			0.00	0		
Total SZ25 SPOT									0.00	0		
Total For SZ25									0.00	0		
T14A11 On 21/11/2021 Spot Bond					0.00000	100.82832				0.00	0	
Total T14A11 SPOT									0.00	0		
Total For T14A11									0.00	0		
T14A12 On 21/11/2021 Spot Bond			4.42000	104.15876	4.42000	104.14620				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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T16OM On 21/08/2022 Spot Bond					0.00000	100.69282				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.76460				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.79954				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.14207	7.21000	101.12261				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	99.88663				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.72118				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.38773				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	101.03886				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.69999				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.14168				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.47007				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.46962				0.00	0	
Total TFS158 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 TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.82942				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.84141				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.34075				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.12981				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.49752				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.97755				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.17566				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.26762				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.28181				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.94619				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.42000	104.63088	4.42000	104.61826				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A4 On 21/11/2021 Spot Bond					0.00000	100.91772				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A7 On 21/11/2021 Spot Bond			4.40500	104.25977	4.40500	104.24725				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14A8 On 21/11/2021 Spot Bond					0.00000	100.95993				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.93325				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.89586				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.08387				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.06294				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.98738				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.49285				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D1 On 21/11/2021 Spot Bond					0.00000	101.58385				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D2 On 21/11/2021 Spot Bond					0.00000	101.51209				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A: On 21/11/2022 Spot Bond					0.00000	100.82293				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	103.98491				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.75062				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.79365				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.76005				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.86388				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.06225				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.10140				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.93561				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.22949				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.89898				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.15407				0.00	0	
Total TH15D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.56127				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.22374				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.89393				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.69670				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.34200	8.49000	101.31910				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.00283				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.80738				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.76920				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.80280				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.91459	5.76000	100.89902				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.83639				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.89134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.89440				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.88371				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.95696				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.93712				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.21153				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.34096				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.26484				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.86817				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.92305				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.20329				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.67523				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL23 On 05/09/2022 Spot Bond					0.00000	100.49188				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.40000	103.30649	6.40000	103.28852				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.25000	107.09978	7.25000	107.07871			44,370,000,000,000.00	6,120,000,000	2,040,000,000	
Total TL25 SPOT									14,370,000,000,000.00	6,120,000,000	2,040,000,000	
Total For TL25									14,370,000,000,000.00	6,120,000,000	2,040,000,000	
TL26 On 25/11/2024 Spot Bond					0.00000	101.54633				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.19406				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.24000	102.99360	8.24000	102.97088				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.48850				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.44876				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.76256				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.01752				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.92000	112.15871	6.92000	112.13798			481,699,816,000.00	69,609,800	1,375,114,900	
Total TN23 SPOT									481,699,816,000.00	69,609,800	1,375,114,900	
Total For TN23									481,699,816,000.00	69,609,800	1,375,114,900	
TN23/R On 06/11/2023 Spot Bond			100.00000	32.50455	100.00000	32.43300				0.00	0	
Total TN23/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 Intert
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.63000	104.34216	8.63000	104.31820			858,189,638,000.00	99,442,600	1,743,021,30
Total TN25 SPOT									858,189,638,000.00	99,442,600	1,743,021,30
Total For TN25									858,189,638,000.00	99,442,600	1,743,021,30
TN25/R On 19/08/2025 Spot Bond			100.00000	14.90601	100.00000	14.87320			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.59000	100.68794	9.59000	100.66232			693,134,512,000.00	72,276,800	20,516,156,60
Total TN27 SPOT									693,134,512,000.00	72,276,800	20,516,156,60
Total For TN27									693,134,512,000.00	72,276,800	20,516,156,60
TN27/R On 14/11/2027 Spot Bond			100.00000	13.26966	100.00000	13.24046			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.87000	98.19421	10.87000	98.16565			0.00	0	3,700,000,00
Total TN30 SPOT									0.00	0	3,700,000,00
Total For TN30									0.00	0	3,700,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.07399	8.00000	116.04897			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.00000	91.01215	12.00000	90.98302			48,000,000,000,000.00	4,000,000,000	6,380,000,00
Total TN40 SPOT									18,000,000,000,000.00	4,000,000,000	6,380,000,00
Total For TN40									18,000,000,000,000.00	4,000,000,000	6,380,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.28808	10.75000	100.25924			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	100.40564			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.41006			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.40464	7.61000	102.47901			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.35015			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR50M1 SPOT										0.00	0	
Total For TR50M1										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.16828				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.41000	106.53824	6.41000	106.51998				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.92922				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.19766				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.46706				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.02040				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.02401				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.70000	105.83946	6.70000	105.82030				0.00	0	8,700,00
Total TRA4A4 SPOT										0.00	0	8,700,00
Total For TRA4A4										0.00	0	8,700,00
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.02040				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.02401				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.13921	8.62000	100.11599				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B On 13/04/2024 Spot Bond					0.00000	97.60005				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.76068				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.46392				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.58883				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25€ On 29/11/2021 Spot Bond					0.00000	99.52375				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	98.46445				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	98.04678				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	97.94505				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25€ On 11/05/2022 Spot Bond					0.00000	97.27933				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26€ On 16/09/2022 Spot Bond					0.00000	95.34571				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.89268				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.62801				0.00	0	
Total TU1B11 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 TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.48267				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
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	101.45422				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	102.11027				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.82260				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.70681				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.59462				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	100.35901				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.11247				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		765,000,000,000.00		7,650,000,000	47,550,000,000	
Total TWC388 SPOT								15,000,000,000,000.00		7,650,000,000	47,550,000,000	
Total For TWC388								15,000,000,000,000.00		7,650,000,000	47,550,000,000	
UG26 On 09/03/2026 Spot Bond			10.20500	105.05831	10.20500	105.02943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.91409				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	101.02579				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.07733				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.30054				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.13042				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.95787				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.80206				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.88999				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.92432				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.79663				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.80039				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
WHL03 On 02/10/2023 Spot Bond					0.00000	100.46070				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.12e+017	12,016,287,010,300	194,922,071,200
Total for SPOT :										1.12e+017	016,287,010,300	194,922,071,200
Total Futures										1.12e+017	016,287,102,124	194,923,565,900
Total Options										20 976 300.00	22,500	162,470
Grand Total:										1.12e+017	016,287,124,624	194,923,728,400