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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/10/2021

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			11.53175	75.41714	11.47937	75.68943			0.00	0	
ES33 On 03/02/2022 Bond Future			11.78631	76.27803	11.73155	76.55392			0.00	0	26
ES33 On 05/05/2022 Bond Future			12.03996	73.41619	11.98278	73.69562			0.00	0	8
ES33 On 04/08/2022 Bond Future			12.30275	74.28886	12.24300	74.57196			0.00	0	
ES33 On 03/11/2022 Bond Future			12.57178	71.49720	12.50935	71.78395			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/11/2021 Bond Future			12.02032	73.74306	11.97773	73.99345			0.00	0	
ES42 On 03/02/2022 Bond Future			12.25298	74.58486	12.20844	74.83856			0.00	0	3,57
ES42 On 05/05/2022 Bond Future			12.49319	71.22161	12.44658	71.47858			0.00	0	1,15
ES42 On 04/08/2022 Bond Future			12.73527	72.06677	12.68653	72.32708			0.00	0	
ES42 On 03/11/2022 Bond Future			12.98415	68.76729	12.93314	69.03096			0.00	0	
Total ES42 Future									0.00	0	4,72
Total For ES42									0.00	0	4,72
I2025 On 04/11/2021 Bond Future			154.66445	154.66445	154.79419	154.79419			0.00	0	1,07

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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	03/02/2022	Bond Future			154.84648	154.84648	154.97862	154.97862			80,520,169.60	520	4,66
I2025	On	05/05/2022	Bond Future			156.70488	156.70488	156.83904	156.83904			0.00	0	16
I2025	On	04/08/2022	Bond Future			157.05719	157.05719	157.19298	157.19298			0.00	0	
I2025	On	03/11/2022	Bond Future			159.03742	159.03742	159.17514	159.17514			0.00	0	
Total I2025 Future												80,520,169.60	520	5,90
Total For I2025												80,520,169.60	520	5,90
I2029	On	04/11/2021	Bond Future			113.68471	113.68471	113.67209	113.67209			2,273,694.20	20	2,23
I2029	On	03/02/2022	Bond Future			114.98243	114.98243	114.97040	114.97040			2,299,648.60	20	2,60
I2029	On	05/05/2022	Bond Future			115.16476	115.16476	115.15272	115.15272			0.00	0	18
I2029	On	04/08/2022	Bond Future			116.60824	116.60824	116.59628	116.59628			0.00	0	
I2029	On	03/11/2022	Bond Future			116.85563	116.85563	116.84330	116.84330			0.00	0	
Total I2029 Future												4,573,342.80	40	5,02
Total For I2029												4,573,342.80	40	5,02
I2033	On	04/11/2021	Bond Future			108.30407	108.30407	108.29000	108.29000			0.00	0	2,17
I2033	On	03/02/2022	Bond Future			109.54046	109.54046	109.52687	109.52687			0.00	0	7,14
I2033	On	05/05/2022	Bond Future			109.57638	109.57638	109.56294	109.56294			0.00	0	2,12
I2033	On	04/08/2022	Bond Future			110.94979	110.94979	110.93637	110.93637			0.00	0	
I2033	On	03/11/2022	Bond Future			111.04489	111.04489	111.03108	111.03108			0.00	0	
Total I2033 Future												0.00	0	11,37
Total For I2033												0.00	0	11,37
I2038	On	04/11/2021	Bond Future			122.01067	122.01067	121.60234	121.60234			0.00	0	3,19
I2038	On	03/02/2022	Bond Future			121.62208	121.62208	121.20968	121.20968			0.00	0	4,17
I2038	On	05/05/2022	Bond Future			123.08181	123.08181	122.66490	122.66490			0.00	0	6,7
I2038	On	04/08/2022	Bond Future			122.81132	122.81132	122.38898	122.38898			0.00	0	
I2038	On	03/11/2022	Bond Future			124.36011	124.36011	123.93257	123.93257			0.00	0	
Total I2038 Future												0.00	0	8,05
Total For I2038												0.00	0	8,05
I2046	On	04/11/2021	Bond Future			109.62402	109.62402	109.24109	109.24109			0.00	0	9,58
I2046	On	03/02/2022	Bond Future			110.87542	110.87542	110.48884	110.48884			0.00	0	13,08
I2046	On	05/05/2022	Bond Future			110.32427	110.32427	109.93329	109.93329			0.00	0	1,7
I2046	On	04/08/2022	Bond Future			111.70726	111.70726	111.31146	111.31146			0.00	0	
I2046	On	03/11/2022	Bond Future			111.19461	111.19461	110.79348	110.79348			0.00	0	
Total I2046 Future												0.00	0	22,77
Total For I2046												0.00	0	22,77
I2050	On	04/11/2021	Bond Future			112.38863	112.38863	112.16678	112.16678			0.00	0	3,19
I2050	On	03/02/2022	Bond Future			111.68970	111.68970	111.46616	111.46616			0.00	0	7,30
I2050	On	05/05/2022	Bond Future			113.03038	113.03038	112.80422	112.80422			0.00	0	3,7
I2050	On	04/08/2022	Bond Future			112.43339	112.43339	112.20434	112.20434			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2050	On	03/11/2022	Bond Future			113.85123	113.85123	113.61934	113.61934				0.00	0	
Total I2050 Future													0.00	0	10,88
Total For I2050													0.00	0	10,88
R186	On	04/11/2021	Bond Future			8.10597	113.89006	7.95788	114.53994		5.19		0.00	0	16,74
R186	On	03/02/2022	Bond Future			8.34188	109.88037	8.18363	110.53819		5.56	50,544,970.20		460	57,38
R186	On	05/05/2022	Bond Future			8.58982	111.17282	8.42030	111.83870		5.32	0.00		0	4,40
R186	On	04/08/2022	Bond Future			8.85626	107.20487	8.67406	107.87986		5.38	0.00		0	
R186	On	03/11/2022	Bond Future			9.13749	108.58504	8.94133	109.26786		5.25	0.00		0	
Total R186 Future													50,544,970.20	460	78,50
R186	On	04/11/2021	Bond Future		Call			14,539.94000	14.53994	13,890,060	5.56		0.00	0	
R186	On	04/11/2021	Bond Future		Put			0.00000	0.00000	0,000	5.56		0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			77.82000	0.07782	10,590	5.09		0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			909.26000	0.90926	1,491,910	5.09		0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Call			718.53000	0.71853	298,130	5.27		0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			0.09000	0.00009	0,400	6.17		0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Put			138.50000	0.13850	367,980	5.27		0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			751.76000	0.75176	319,500	5.28		0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			127.99000	0.12799	345,610	5.28		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			785.62000	0.78562	341,780	5.29		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			118.12000	0.11812	324,160	5.29		0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Call			3,505.71000	3.50571	2,856,140	6.17		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			174.58000	0.17458	107,880	5.35		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,940.86000	3.94086	4,531,980	5.35		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			164.73000	0.16473	101,250	5.35		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,018.12000	4.01812	4,612,460	5.35		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			169.54000	0.16954	104,480	5.35		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,979.37000	3.97937	4,572,130	5.35		0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Put			7,011.06000	7.01106	7,648,840	4.97		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			239.03000	0.23903	164,710	4.81		0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.28	Put			4,855.23000	4.85523	5,446,790	4.81		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			343.45000	0.34345	241,920	4.76		0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put			4,132.41000	4.13241	4,696,760	4.76		0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			932.01000	0.93201	1,156,280	5.53		0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.31	Call			1,484.76000	1.48476	1,190,440	5.25		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,920.80000	1.92080	2,292,360	5.25		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,503.69000	1.50369	1,206,890	5.26		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,900.11000	1.90011	2,269,190	5.26		0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			80.19000	0.08019	52,090	4.97		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.64	Put			1,326.98000	1.32698	1,617,850	5.38		0.00	0	4,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R186	On	05/05/2022	Bond Future	7.88	Call		773.58000	0.77358	585,720	5.02	0.00	0	4
R186	On	05/05/2022	Bond Future	7.88	Put		2,930.72000	2.93072	3,408,740	5.02	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call		1,175.70000	1.17570	923,860	5.17	0.00	0	4
R186	On	05/05/2022	Bond Future	8.14	Put		2,288.12000	2.28812	2,702,160	5.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Call		2,957.17000	2.95717	2,515,560	5.53	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call		1,465.65000	1.46565	1,173,830	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put		1,941.33000	1.94133	2,315,390	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call		2,188.98000	2.18898	1,813,970	5.38	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,098.33000	1.09833	876,700	5.05	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		3,070.05000	3.07005	3,523,410	5.05	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call		152.69000	0.15269	106,460	4.70	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Put		6,773.63000	6.77363	7,402,390	4.70	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call		828.53000	0.82853	646,200	4.91	0.00	0	3,6
R186	On	04/08/2022	Bond Future	7.96	Put		3,526.36000	3.52636	4,019,020	4.91	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call		4,785.15000	4.78515	4,273,000	6.00	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put		769.21000	0.76921	932,050	6.00	0.00	0	3,6
R186	On	04/08/2022	Bond Future	8.13	Call		1,067.93000	1.06793	850,490	5.04	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put		3,115.80000	3.11580	3,573,350	5.04	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		1,082.90000	1.08290	863,370	5.05	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		3,092.69000	3.09269	3,548,150	5.05	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		3,037.53000	3.03753	3,455,140	5.05	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,603.50000	1.60350	1,336,550	5.06	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		3,017.97000	3.01797	3,433,840	5.06	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,619.15000	1.61915	1,350,470	5.06	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		2,998.09000	2.99809	3,412,230	5.06	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,587.51000	1.58751	1,322,300	5.05	0.00	0	
Total R186 Option											0.00	0	54,16
Total For R186											50,544,970.20	460	132,67
R197	On	04/11/2021	Bond Future			327.57070	327.57070	327.80833	327.80833		0.00	0	1,18
R197	On	03/02/2022	Bond Future			323.07309	323.07309	323.31551	323.31551		0.00	0	1,0
R197	On	05/05/2022	Bond Future			326.95047	326.95047	327.19669	327.19669		0.00	0	2
R197	On	04/08/2022	Bond Future			322.68453	322.68453	322.93323	322.93323		0.00	0	
R197	On	03/11/2022	Bond Future			326.75432	326.75432	327.00660	327.00660		0.00	0	
Total R197 Future											0.00	0	2,47
Total For R197											0.00	0	2,47
R202	On	04/11/2021	Bond Future			240.78946	240.78946	241.10495	241.10495		0.00	0	4,4
R202	On	03/02/2022	Bond Future			239.16316	239.16316	239.48382	239.48382		0.00	0	7,8
R202	On	05/05/2022	Bond Future			242.03342	242.03342	242.35860	242.35860		0.00	0	4
R202	On	04/08/2022	Bond Future			240.62427	240.62427	240.95325	240.95325		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R202	On	03/11/2022	Bond Future			243.65844	243.65844	243.99207	243.99207			0.00	0	
Total R202 Future												0.00	0	12,67
Total For R202												0.00	0	12,67
R2023	On	04/11/2021	Bond Future			5.55795	104.21235	5.46954	104.32469		1.16	0.00	0	6,8
R2023	On	03/02/2022	Bond Future			5.83300	105.37601	5.72158	105.49028		1.14	0.00	0	11,36
R2023	On	05/05/2022	Bond Future			6.17232	102.70507	6.02495	102.82096		0.98	0.00	0	7,
R2023	On	04/08/2022	Bond Future			6.74223	103.93082	6.52552	104.04947		0.74	0.00	0	
R2023	On	03/11/2022	Bond Future			8.13570	101.34499	7.74356	101.46411		0.51	0.00	0	
Total R2023 Future												0.00	0	18,94
R2023	On	04/11/2021	Bond Future	4.90	Call			0.00000	0.00000	0,000	1.17	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			727.88000	0.72788	840,220	1.17	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			0.00000	0.00000	0,000	1.17	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			715.04000	0.71504	827,380	1.17	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			0.00000	0.00000	0,000	1.17	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			702.20000	0.70220	814,540	1.17	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			16.14000	0.01614	8,880	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			677.85000	0.67785	784,860	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			14.54000	0.01454	7,910	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			696.98000	0.69698	804,620	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			15.36000	0.01536	8,410	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			687.44000	0.68744	794,760	0.84	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			208.58000	0.20858	256,050	1.03	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			430.06000	0.43006	361,200	1.03	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			206.10000	0.20610	253,130	1.03	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			419.35000	0.41935	351,390	1.03	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			211.08000	0.21108	259,010	1.03	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			424.70000	0.42470	356,280	1.03	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			133.10000	0.13310	97,400	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			399.88000	0.39988	482,830	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			135.60000	0.13560	99,460	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			396.87000	0.39687	479,380	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			130.64000	0.13064	95,370	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			402.92000	0.40292	486,300	0.67	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			493.17000	0.49317	596,960	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			37.40000	0.03740	21,900	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			490.59000	0.49059	594,210	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			37.89000	0.03789	22,210	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			488.01000	0.48801	591,450	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			36.92000	0.03692	21,590	0.44	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	Open Interest
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	18,94
R2030	On	04/11/2021	Bond Future			9.60485	93.18715	9.50196	93.73165		8.59	0.00	0	66,12
R2030	On	03/02/2022	Bond Future			9.82813	90.22380	9.72022	90.77501		8.95	647,626,436.40	7,178	79,84
R2030	On	05/05/2022	Bond Future			10.05858	91.28542	9.94541	91.84336		8.43	0.00	0	14,72
R2030	On	04/08/2022	Bond Future			10.30457	88.35463	10.18558	88.91985		8.50	0.00	0	
R2030	On	03/11/2022	Bond Future			10.54445	89.49897	10.41957	90.07110		8.32	0.00	0	
Total R2030 Future												647,626,436.40	7,178	160,70
R2030	On	04/11/2021	Bond Future	8.27	Call			0.00000	0.00000	0,000	7.84	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.27	Put			6,855.50000	6.85550	7,400,000	7.84	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			0.03000	0.00003	0,000	7.88	0.00	0	3,22
R2030	On	04/11/2021	Bond Future	8.75	Put			4,108.99000	4.10899	4,653,460	7.88	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			0.05000	0.00005	0,000	7.88	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Put			0.00000	0.00000	0,000	11.92	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Put			0.02000	0.00002	0,030	10.71	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			5,650.77000	5.65077	5,106,280	10.72	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			0.01000	0.00001	0,020	10.72	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			8,756.67000	8.75667	8,212,170	11.66	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			0.00000	0.00000	0,000	11.66	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Call			9,590.88000	9.59088	9,046,380	11.92	0.00	0	
R2030	On	04/11/2021	Bond Future	9.40	Put			789.08000	0.78908	1,180,220	8.43	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			2,113.31000	2.11331	1,597,560	9.46	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			29.76000	0.02976	58,510	9.46	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			5,552.83000	5.55283	5,008,340	10.69	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			0.02000	0.00002	0,030	10.69	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			5,601.82000	5.60182	5,057,330	10.71	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Put			1,417.73000	1.41773	1,911,770	8.18	0.00	0	5,00
R2030	On	04/11/2021	Bond Future	9.30	Call			108.06000	0.10806	30,710	8.26	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,189.07000	1.18907	1,656,220	8.26	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			166.67000	0.16667	54,800	8.34	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			978.53000	0.97853	1,411,160	8.34	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.40	Call			245.36000	0.24536	92,000	8.43	0.00	0	50
R2030	On	04/11/2021	Bond Future	8.77	Put			3,996.71000	3.99671	4,541,160	7.88	0.00	0	
R2030	On	04/11/2021	Bond Future	8.80	Call			0.09000	0.00009	0,000	7.88	0.00	0	50
R2030	On	04/11/2021	Bond Future	8.80	Put			3,828.61000	3.82861	4,373,020	7.88	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			39.30000	0.03930	8,020	8.12	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put			1,661.63000	1.66163	2,174,850	8.12	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Call			66.56000	0.06656	16,100	8.18	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call			859.89000	0.85989	685,030	8.64	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
R2030 On 03/02/2022 Bond Future	9.35	Put			2,784.19000	2.78419	3,160,540	8.64		0.00	0	10
R2030 On 03/02/2022 Bond Future	10.85	Call			5,832.92000	5.83292	5,344,650	10.23		0.00	0	
R2030 On 03/02/2022 Bond Future	10.85	Put			269.58000	0.26958	332,520	10.23		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	8.39	Call			62.66000	0.06266	42,220	8.25		0.00	0	10
R2030 On 03/02/2022 Bond Future	8.39	Put			7,225.51000	7.22551	7,756,280	8.25		0.00	0	
R2030 On 03/02/2022 Bond Future	8.85	Call			243.59000	0.24359	177,370	8.21		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	8.85	Put			4,850.43000	4.85043	5,335,420	8.21		0.00	0	
R2030 On 03/02/2022 Bond Future	9.45	Call			1,051.65000	1.05165	850,270	8.73		0.00	0	
R2030 On 03/02/2022 Bond Future	9.45	Put			2,451.06000	2.45106	2,800,890	8.73		0.00	0	
R2030 On 03/02/2022 Bond Future	9.60	Call			1,381.75000	1.38175	1,139,680	8.84		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.60	Put			2,000.96000	2.00096	2,310,100	8.84		0.00	0	
R2030 On 03/02/2022 Bond Future	9.78	Call			1,846.67000	1.84667	1,555,860	8.97		0.00	0	
R2030 On 03/02/2022 Bond Future	9.78	Put			1,540.78000	1.54078	1,801,180	8.97		0.00	0	10
R2030 On 03/02/2022 Bond Future	9.43	Call			1,011.29000	1.01129	815,280	8.71		0.00	0	
R2030 On 03/02/2022 Bond Future	9.43	Put			2,515.37000	2.51537	2,870,570	8.71		0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Call			1,031.35000	1.03135	832,660	8.72		0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Put			2,483.08000	2.48308	2,835,600	8.72		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Put			7,888.21000	7.88821	8,402,940	7.86		0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Put			2,208.64000	2.20864	2,485,320	8.40		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	7.73	Call			34.56000	0.03456	25,050	7.96		0.00	0	20
R2030 On 05/05/2022 Bond Future	7.73	Put			11,909.17000	11.90917	12,457,600	7.96		0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			94.62000	0.09462	71,200	7.93		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			9,627.90000	9.62790	10,162,420	7.93		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			190.15000	0.19015	146,940	7.86		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.81	Put			6,216.65000	6.21665	6,699,300	7.78		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			2,955.66000	2.95566	2,624,040	8.56		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			1,658.13000	1.65813	1,884,450	8.56		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			5,876.18000	5.87618	5,424,440	9.46		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			661.37000	0.66137	767,570	9.46		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			2,231.35000	2.23135	1,950,090	8.40		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			3,979.22000	3.97922	4,376,430	7.99		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	10.19	Call			2,896.61000	2.89661	2,568,730	8.55		0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			1,696.31000	1.69631	1,926,370	8.55		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			2,926.07000	2.92607	2,596,310	8.56		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			1,677.14000	1.67714	1,905,320	8.56		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Call			364.75000	0.36475	289,460	7.78		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.89	Call			420.95000	0.42095	336,120	7.76		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			5,844.92000	5.84492	6,318,030	7.76		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Call			969.21000	0.96921	808,480	7.99		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			194.71000	0.19471	155,520	7.86		0.00	0	80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 04/08/2022 Bond Future	8.30	Put			9.79848000	9.79848	10,324,510	7.86		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Call			644.03000	0.64403	537,700	7.85		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			6,277.36000	6.27736	6,736,250	7.85		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			1,277.45000	1.27745	1,099,730	8.05		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			4,425.88000	4.42588	4,813,380	8.05		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			1,294.37000	1.29437	1,115,010	8.05		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			4,392.96000	4.39296	4,778,820	8.05		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			1,311.43000	1.31143	1,130,420	8.06		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			4,360.21000	4.36021	4,744,420	8.06		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			4,900.29000	4.90029	4,502,730	9.08		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			1,347.99000	1.34799	1,515,650	9.08		0.00	0	80
R2030 On 03/11/2022 Bond Future	10.10	Put			3,760.21000	3.76021	4,087,460	8.09		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			2,232.17000	2.23217	1,990,210	8.08		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			3,812.14000	3.81214	4,142,310	8.08		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			2,253.18000	2.25318	2,009,760	8.08		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			3,786.11000	3.78611	4,114,820	8.08		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			2,274.29000	2.27429	2,029,410	8.09		0.00	0	
Total R2030 Option										0.00	0	34,37
Total For R2030										647,626,436.40	7,178	195,08
R2032 On 04/11/2021 Bond Future			10.17950	88.69035	10.08661	89.23074		9.79		0.00	0	82,7
R2032 On 03/02/2022 Bond Future			10.39801	89.68073	10.30101	90.22769		9.83		0.00	0	107,5
R2032 On 05/05/2022 Bond Future			10.61952	86.58915	10.51821	87.14279		9.62		0.00	0	20,38
R2032 On 04/08/2022 Bond Future			10.84806	87.60401	10.74218	88.16476		9.30		0.00	0	
R2032 On 03/11/2022 Bond Future			11.08109	84.59378	10.97042	85.16145		9.66		0.00	0	
Total R2032 Future										0.00	0	210,62
R2032 On 04/11/2021 Bond Future	9.33	Call			0.02000	0.00002	0,000	8.76		0.00	0	70
R2032 On 04/11/2021 Bond Future	9.33	Put			4,572.36000	4.57236	5,112,730	8.76		0.00	0	
R2032 On 04/11/2021 Bond Future	9.83	Call			67.57000	0.06757	17,910	9.36		0.00	0	70
R2032 On 04/11/2021 Bond Future	9.83	Put			1,583.82000	1.58382	2,074,550	9.36		0.00	0	
R2032 On 04/11/2021 Bond Future	11.69	Call			8,732.65000	8.73265	8,192,260	12.87		0.00	0	
R2032 On 04/11/2021 Bond Future	12.81	Put			0.00000	0.00000	0,000	13.24		0.00	0	70
R2032 On 04/11/2021 Bond Future	11.69	Put			0.00000	0.00000	0,000	12.87		0.00	0	
R2032 On 04/11/2021 Bond Future	11.70	Call			8,783.34000	8.78334	8,242,950	12.88		0.00	0	
R2032 On 04/11/2021 Bond Future	11.70	Put			0.00000	0.00000	0,000	12.88		0.00	0	
R2032 On 04/11/2021 Bond Future	11.71	Call			8,833.99000	8.83399	8,293,600	12.89		0.00	0	
R2032 On 04/11/2021 Bond Future	11.71	Put			0.00000	0.00000	0,000	12.89		0.00	0	
R2032 On 04/11/2021 Bond Future	12.81	Call			14,145.14000	14.14514	13,604,750	13.24		0.00	0	
R2032 On 03/02/2022 Bond Future	8.91	Call			36.43000	0.03643	24,160	8.56		0.00	0	19
R2032 On 03/02/2022 Bond Future	8.91	Put			8,412.63000	8.41263	8,947,320	8.56		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032 On 03/02/2022 Bond Future	9.14	Call			79.60000	0.07960	54,810	8.46	0.00	0	
R2032 On 03/02/2022 Bond Future	9.14	Put			6,999.20000	6.99920	7,521,370	8.46	0.00	0	
R2032 On 03/02/2022 Bond Future	9.57	Call			359.37000	0.35937	273,000	8.92	0.00	0	1,04
R2032 On 03/02/2022 Bond Future	9.57	Put			4,633.70000	4.63370	5,094,290	8.92	0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Call			4,262.67000	4.26267	3,841,150	10.81	0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Put			689.40000	0.68940	814,840	10.81	0.00	0	40
R2032 On 03/02/2022 Bond Future	11.13	Call			5,049.22000	5.04922	4,600,410	11.11	0.00	0	
R2032 On 03/02/2022 Bond Future	11.13	Put			519.94000	0.51994	618,090	11.11	0.00	0	27
R2032 On 03/02/2022 Bond Future	10.65	Call			3,042.50000	3.04250	2,679,640	10.32	0.00	0	
R2032 On 03/02/2022 Bond Future	10.65	Put			1,096.01000	1.09601	1,280,110	10.32	0.00	0	1,04
R2032 On 03/02/2022 Bond Future	10.66	Call			3,080.72000	3.08072	2,715,630	10.34	0.00	0	
R2032 On 03/02/2022 Bond Future	10.66	Put			1,079.32000	1.07932	1,261,190	10.34	0.00	0	
R2032 On 03/02/2022 Bond Future	10.90	Call			4,050.19000	4.05019	3,637,260	10.72	0.00	0	
R2032 On 03/02/2022 Bond Future	10.90	Put			745.12000	0.74512	879,150	10.72	0.00	0	90
R2032 On 03/02/2022 Bond Future	10.44	Call			2,289.92000	2.28992	1,977,740	10.04	0.00	0	
R2032 On 03/02/2022 Bond Future	10.44	Put			1,507.62000	1.50762	1,742,400	10.04	0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Call			2,323.16000	2.32316	2,008,410	10.05	0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Put			1,484.94000	1.48494	1,717,150	10.05	0.00	0	15
R2032 On 03/02/2022 Bond Future	10.53	Call			2,598.84000	2.59884	2,264,060	10.14	0.00	0	
R2032 On 03/02/2022 Bond Future	10.53	Put			1,315.00000	1.31500	1,527,180	10.14	0.00	0	27
R2032 On 03/02/2022 Bond Future	10.35	Call			2,001.65000	2.00165	1,713,010	9.94	0.00	0	
R2032 On 03/02/2022 Bond Future	10.35	Put			1,724.83000	1.72483	1,983,150	9.94	0.00	0	40
R2032 On 03/02/2022 Bond Future	10.42	Call			2,224.32000	2.22432	1,917,300	10.01	0.00	0	
R2032 On 03/02/2022 Bond Future	10.42	Put			1,554.01000	1.55401	1,793,950	10.01	0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Call			2,256.92000	2.25692	1,947,300	10.02	0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Put			1,530.59000	1.53059	1,767,930	10.02	0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Call			699.28000	0.69928	556,660	9.29	0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Put			3,540.05000	3.54005	3,944,390	9.29	0.00	0	15
R2032 On 03/02/2022 Bond Future	9.90	Call			865.66000	0.86566	699,500	9.42	0.00	0	90
R2032 On 03/02/2022 Bond Future	9.90	Put			3,176.57000	3.17657	3,557,370	9.42	0.00	0	90
R2032 On 03/02/2022 Bond Future	10.14	Call			1,407.92000	1.40792	1,176,410	9.72	0.00	0	
R2032 On 03/02/2022 Bond Future	10.14	Put			2,326.07000	2.32607	2,641,520	9.72	0.00	0	
R2032 On 03/02/2022 Bond Future	9.58	Call			370.65000	0.37065	282,180	8.93	0.00	0	40
R2032 On 03/02/2022 Bond Future	9.58	Put			4,584.64000	4.58464	5,043,130	8.93	0.00	0	
R2032 On 03/02/2022 Bond Future	9.62	Call			418.09000	0.41809	321,000	9.00	0.00	0	27
R2032 On 03/02/2022 Bond Future	9.62	Put			4,391.27000	4.39127	4,841,140	9.00	0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Call			483.10000	0.48310	374,700	9.07	0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Put			4,156.45000	4.15645	4,595,010	9.07	0.00	0	1,04
R2032 On 05/05/2022 Bond Future	10.29	Put			3,068.82000	3.06882	3,388,810	9.44	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			4,163.48000	4.16348	3,786,910	10.21	0.00	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	05/05/2022	Bond Future	11.04	Put		1,362.28000	1.36228	1,539,350	10.21	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call		494.25000	0.49425	401,130	8.58	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put		5,855.73000	5.85573	6,316,250	8.58	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put		1,453.86000	1.45386	1,640,630	10.13	0.00	0	98
R2032	On	05/05/2022	Bond Future	11.02	Call		4,087.91000	4.08791	3,714,530	10.18	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,391.80000	1.39180	1,572,060	10.18	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		1,540.21000	1.54021	1,329,580	9.32	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put		3,423.50000	3.42350	3,766,510	9.32	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call		1,804.03000	1.80403	1,570,380	9.44	0.00	0	98
R2032	On	05/05/2022	Bond Future	11.03	Call		4,125.64000	4.12564	3,750,660	10.20	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,376.96000	1.37696	1,555,620	10.20	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call		4,703.32000	4.70332	4,305,700	10.42	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,171.39000	1.17139	1,327,410	10.42	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.98	Call		3,939.24000	3.93924	3,572,370	10.13	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		747.44000	0.74744	633,480	8.43	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put		6,424.08000	6.42408	6,870,870	8.43	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call		6,872.33000	6.87233	6,433,920	10.52	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		1,048.43000	1.04843	1,170,770	10.52	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		1,570.66000	1.57066	1,376,560	8.87	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,465.40000	4.46540	4,832,050	8.87	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		205.87000	0.20587	166,550	8.36	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		10,369.49000	10.36949	10,890,920	8.36	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		1,591.68000	1.59168	1,395,840	8.88	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,430.83000	4.43083	4,795,740	8.88	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		5,748.60000	5.74860	5,339,930	10.16	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		1,344.31000	1.34431	1,496,390	10.16	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.20	Call		1,550.08000	1.55008	1,357,720	8.86	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,500.45000	4.50045	4,868,840	8.86	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call		2,520.69000	2.52069	2,274,320	9.44	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		4,140.55000	4.14055	4,461,850	9.44	0.00	0	
Total R2032 Option											0.00	0	17,35
Total For R2032											0.00	0	228,0
R2035	On	04/11/2021	Bond Future			10.60928	89.47297	10.56150	89.78034	10.86	0.00	0	38,60
R2035	On	03/02/2022	Bond Future			10.82473	90.47207	10.77485	90.78342	10.94	0.00	0	97,30
R2035	On	05/05/2022	Bond Future			11.03460	87.05835	10.98262	87.37365	10.77	0.00	0	8,90
R2035	On	04/08/2022	Bond Future			11.25328	88.07699	11.19906	88.39631	10.38	0.00	0	
R2035	On	03/11/2022	Bond Future			11.47494	84.74251	11.41840	85.06590	10.82	0.00	0	
Total R2035 Future											0.00	0	144,86
R2035	On	04/11/2021	Bond Future	10.11	Call		6.23000	0.00623	1,720	9.95	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	Opt Intert
R2035 On 04/11/2021 Bond Future	10.11	Put			2,988.63000	2.98863	3,291,490	9.95		0.00	0	
R2035 On 04/11/2021 Bond Future	10.12	Call			7.26000	0.00726	2,070	9.97		0.00	0	40
R2035 On 04/11/2021 Bond Future	10.12	Put			2,922.05000	2.92205	3,224,230	9.97		0.00	0	
R2035 On 04/11/2021 Bond Future	10.23	Call			32.18000	0.03218	12,420	10.15		0.00	0	70
R2035 On 04/11/2021 Bond Future	12.51	Put			0.00000	0.00000	0,000	15.21		0.00	0	
R2035 On 04/11/2021 Bond Future	12.52	Call			11,424.44000	11.42444	11,117,070	15.21		0.00	0	
R2035 On 04/11/2021 Bond Future	12.52	Put			0.00000	0.00000	0,000	15.21		0.00	0	
R2035 On 04/11/2021 Bond Future	11.08	Put			15.70000	0.01570	17,130	12.73		0.00	0	70
R2035 On 04/11/2021 Bond Future	11.20	Call			3,987.96000	3.98796	3,680,660	12.98		0.00	0	
R2035 On 04/11/2021 Bond Future	11.20	Put			5.14000	0.00514	5,210	12.98		0.00	0	30
R2035 On 04/11/2021 Bond Future	13.82	Call			17,835.87000	17.83587	17,528,500	15.21		0.00	0	
R2035 On 04/11/2021 Bond Future	13.82	Put			0.00000	0.00000	0,000	15.21		0.00	0	40
R2035 On 04/11/2021 Bond Future	12.51	Call			11,371.77000	11.37177	11,064,400	15.21		0.00	0	
R2035 On 04/11/2021 Bond Future	10.26	Put			2,021.69000	2.02169	2,302,190	10.21		0.00	0	
R2035 On 04/11/2021 Bond Future	10.60	Call			723.93000	0.72393	523,350	11.18		0.00	0	
R2035 On 04/11/2021 Bond Future	10.60	Put			476.14000	0.47614	582,930	11.18		0.00	0	30
R2035 On 04/11/2021 Bond Future	12.53	Call			11,477.05000	11.47705	11,169,680	15.21		0.00	0	
R2035 On 04/11/2021 Bond Future	12.53	Put			0.00000	0.00000	0,000	15.21		0.00	0	
R2035 On 04/11/2021 Bond Future	11.08	Call			3,270.17000	3.27017	2,964,230	12.73		0.00	0	
R2035 On 04/11/2021 Bond Future	10.23	Put			2,207.96000	2.20796	2,495,570	10.15		0.00	0	
R2035 On 04/11/2021 Bond Future	10.62	Call			801.59000	0.80159	590,400	11.24		0.00	0	40
R2035 On 04/11/2021 Bond Future	10.62	Put			425.47000	0.42547	521,650	11.24		0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Call			7,207.17000	7.20717	6,899,800	14.00		0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Put			0.01000	0.00001	0,010	14.00		0.00	0	70
R2035 On 04/11/2021 Bond Future	10.26	Call			45.97000	0.04597	19,100	10.21		0.00	0	10
R2035 On 03/02/2022 Bond Future	9.92	Call			273.17000	0.27317	232,610	9.69		0.00	0	20
R2035 On 03/02/2022 Bond Future	9.92	Put			5,868.23000	5.86823	6,139,020	9.69		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Call			6,184.16000	6.18416	5,915,170	12.59		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			491.63000	0.49163	533,990	12.59		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.88	Call			6,924.18000	6.92418	6,646,720	12.84		0.00	0	
R2035 On 03/02/2022 Bond Future	11.88	Put			387.25000	0.38725	421,140	12.84		0.00	0	1,80
R2035 On 03/02/2022 Bond Future	9.70	Call			124.93000	0.12493	103,380	9.44		0.00	0	60
R2035 On 03/02/2022 Bond Future	9.70	Put			7,242.76000	7.24276	7,532,560	9.44		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Call			4,278.37000	4.27837	4,041,070	11.82		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Put			901.93000	0.90193	975,980	11.82		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.39	Call			4,553.83000	4.55383	4,310,770	11.94		0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Put			823.90000	0.82390	892,190	11.94		0.00	0	60
R2035 On 03/02/2022 Bond Future	10.10	Call			481.56000	0.48156	419,120	9.99		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.10	Put			4,856.62000	4.85662	5,105,530	9.99		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Call			3,830.88000	3.83088	3,604,070	11.64		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R2035 On 03/02/2022 Bond Future	11.23	Put			1,048.46000	1.04846	1,133,000	11.64	0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			3,874.66000	3.87466	3,646,740	11.65	0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Put			1,032.57000	1.03257	1,116,000	11.65	0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Call			4,052.47000	4.05247	3,820,270	11.73	0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Put			972.28000	0.97228	1,051,430	11.73	0.00	0	20
R2035 On 03/02/2022 Bond Future	11.05	Call			3,072.09000	3.07209	2,866,950	11.33	0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			1,374.44000	1.37444	1,480,650	11.33	0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.11	Call			3,318.35000	3.31835	3,105,610	11.43	0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			1,256.88000	1.25688	1,355,490	11.43	0.00	0	20
R2035 On 03/02/2022 Bond Future	11.22	Call			3,787.10000	3.78710	3,561,390	11.62	0.00	0	
R2035 On 03/02/2022 Bond Future	11.22	Put			1,064.42000	1.06442	1,150,060	11.62	0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			1,566.04000	1.56604	1,425,740	10.78	0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			2,606.57000	2.60657	2,777,620	10.78	0.00	0	20
R2035 On 03/02/2022 Bond Future	10.65	Call			1,680.93000	1.68093	1,534,340	10.82	0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			2,467.34000	2.46734	2,632,100	10.82	0.00	0	60
R2035 On 03/02/2022 Bond Future	11.03	Call			2,991.73000	2.99173	2,789,230	11.29	0.00	0	
R2035 On 03/02/2022 Bond Future	11.03	Put			1,415.86000	1.41586	1,524,710	11.29	0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Call			741.22000	0.74122	655,910	10.26	0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Put			4,050.99000	4.05099	4,277,030	10.26	0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Call			899.38000	0.89938	801,820	10.39	0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Put			3,683.14000	3.68314	3,896,930	10.39	0.00	0	50
R2035 On 03/02/2022 Bond Future	10.35	Call			920.43000	0.92043	821,310	10.40	0.00	0	1,60
R2035 On 03/02/2022 Bond Future	10.35	Put			3,638.75000	3.63875	3,850,980	10.40	0.00	0	
R2035 On 03/02/2022 Bond Future	10.24	Call			704.69000	0.70469	622,380	10.22	0.00	0	50
R2035 On 03/02/2022 Bond Future	10.24	Put			4,146.64000	4.14664	4,375,680	10.22	0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			1,328.36000	1.32836	1,412,400	11.62	0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			5,238.68000	5.23868	5,006,630	11.63	0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			1,314.25000	1.31425	1,397,500	11.63	0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			5,153.05000	5.15305	4,922,570	11.60	0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			1,342.42000	1.34242	1,427,240	11.60	0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			5,195.92000	5.19592	4,964,660	11.62	0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Call			1,692.57000	1.69257	1,579,370	9.83	0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			5,088.50000	5.08850	5,294,620	9.83	0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			1,880.47000	1.88047	1,759,180	9.92	0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			4,778.65000	4.77865	4,976,680	9.92	0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			1,929.33000	1.92933	1,806,000	9.94	0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			4,703.70000	4.70370	4,899,690	9.94	0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			2,987.94000	2.98794	2,825,950	10.28	0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			3,397.18000	3.39718	3,554,510	10.28	0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Call			491.48000	0.49148	446,220	9.37	0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
R2035	On	04/08/2022	Bond Future	9.84	Put		9.09340000	9.09340	9,367,460	9.37		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		1,904.81000	1.90481	1,782,510	9.93		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,741.05000	4.74105	4,938,070	9.93		0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		4,553.18000	4.55318	4,729,070	10.56		0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		2,901.75000	2.90175	2,753,410	10.57		0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		4,520.63000	4.52063	4,695,680	10.57		0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		2,928.31000	2.92831	2,779,120	10.58		0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		4,488.26000	4.48826	4,662,460	10.58		0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		2,875.32000	2.87532	2,727,820	10.56		0.00	0	
Total R2035 Option												0.00	0	15,43
Total For R2035												0.00	0	160,30
R2037	On	04/11/2021	Bond Future			10.82364	85.15004	10.76574	85.52321	11.40		0.00	0	71,14
R2037	On	03/02/2022	Bond Future			11.02880	81.84667	10.96845	82.22460	12.08		0.00	0	99,16
R2037	On	05/05/2022	Bond Future			11.23659	82.80989	11.17376	83.19247	11.34		0.00	0	11,85
R2037	On	04/08/2022	Bond Future			11.45515	79.52479	11.38962	79.91223	11.54		0.00	0	
R2037	On	03/11/2022	Bond Future			11.66396	80.55989	11.59577	80.95221	11.44		0.00	0	
Total R2037 Future												0.00	0	182,15
R2037	On	04/11/2021	Bond Future	11.49	Call		4,495.50000	4.49550	4,122,520	13.84		0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		2.23000	0.00223	2,420	13.84		0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		9,097.43000	9.09743	8,724,260	15.53		0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		0.00000	0.00000	0,000	15.53		0.00	0	60
R2037	On	04/11/2021	Bond Future	12.81	Call		11,788.14000	11.78814	11,414,970	16.39		0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		0.00000	0.00000	0,000	16.39		0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		11,839.38000	11.83938	11,466,210	16.39		0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		0.00000	0.00000	0,000	16.39		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		11,890.57000	11.89057	11,517,400	16.39		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		0.00000	0.00000	0,000	16.39		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		3,977.49000	3.97749	3,699,170	12.82		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		973.45000	0.97345	1,073,060	12.82		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,022.02000	4.02202	3,742,400	12.84		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		958.59000	0.95859	1,056,900	12.84		0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		3,933.25000	3.93325	3,656,260	12.80		0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		988.67000	0.98867	1,089,610	12.80		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,329.18000	1.32918	1,433,540	12.13		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		5,181.47000	5.18147	4,902,290	12.15		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,315.20000	1.31520	1,418,600	12.15		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,224.59000	5.22459	4,944,470	12.17		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,301.56000	1.30156	1,404,020	12.17		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		5,138.63000	5.13863	4,860,410	12.13		0.00	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	10.90	Call		1,847.86000	1.84786	1,703,490	10.94	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,833.67000	4.83367	5,076,740	10.94	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call		1,872.02000	1.87202	1,726,410	10.95	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		4,795.21000	4.79521	5,037,040	10.95	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		557.70000	0.55770	498,050	10.43	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		8,788.37000	8.78837	9,116,160	10.43	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,293.99000	3.29399	3,087,080	11.47	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,114.02000	3.11402	3,294,550	11.47	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		1,823.87000	1.82387	1,680,730	10.93	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		4,872.38000	4.87238	5,116,680	10.93	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		4,556.13000	4.55613	4,770,650	11.11	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		2,906.70000	2.90670	2,727,860	11.12	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		4,523.41000	4.52341	4,736,890	11.12	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		2,853.19000	2.85319	2,676,420	11.10	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		4,589.05000	4.58905	4,804,600	11.10	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		2,879.88000	2.87988	2,702,080	11.11	0.00	0	
Total R2037 Option											0.00	0	1,35
Total For R2037											0.00	0	183,50
R2040	On	04/11/2021	Bond Future			10.93827	87.26436	10.89033	87.59542	11.86	14,398,619.40	165	38,80
R2040	On	03/02/2022	Bond Future			11.13780	83.73441	11.08782	84.06971	12.59	0.00	0	71,10
R2040	On	05/05/2022	Bond Future			11.33941	84.71987	11.28736	85.05936	11.81	0.00	0	8,40
R2040	On	04/08/2022	Bond Future			11.55124	81.20648	11.49694	81.55030	12.03	0.00	0	
R2040	On	03/11/2022	Bond Future			11.75308	82.26399	11.69657	82.61216	11.91	0.00	0	
Total R2040 Future											14,398,619.40	165	118,50
R2040	On	04/11/2021	Bond Future	12.89	Call		12,241.50000	12.24150	11,910,440	17.45	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		0.00000	0.00000	0,000	17.45	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		12,295.41000	12.29541	11,964,350	17.47	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		0.00000	0.00000	0,000	17.47	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		12,349.25000	12.34925	12,018,190	17.50	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		0.00000	0.00000	0,000	17.50	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,333.01000	4.33301	4,083,130	13.67	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,058.21000	1.05821	1,143,630	13.67	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,238.06000	4.23806	3,990,440	13.62	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,089.76000	1.08976	1,177,440	13.62	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,285.54000	4.28554	4,036,780	13.65	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,073.95000	1.07395	1,160,490	13.65	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		5,876.26000	5.87626	6,128,040	10.92	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		5,368.06000	5.36806	5,122,800	12.79	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		1,508.15000	1.50815	1,602,380	12.79	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
R2040	On	05/05/2022	Bond Future	11.92	Put		1,477.22000	1.47722	1,569,730	12.83	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		10,802.62000	10.80262	10,495,600	14.99	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		488.29000	0.48829	520,760	14.99	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Call		185.02000	0.18502	161,360	10.55	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		10,736.38000	10.73638	11,052,210	10.55	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		963.82000	0.96382	876,110	10.92	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		5,413.12000	5.41312	5,167,000	12.81	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,492.60000	1.49260	1,585,970	12.81	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		5,458.27000	5.45827	5,211,290	12.83	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,075.16000	2.07516	1,941,490	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		5,061.87000	5.06187	5,272,020	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,101.28000	2.10128	1,966,520	11.57	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		5,020.80000	5.02080	5,229,860	11.57	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,049.48000	2.04948	1,916,900	11.55	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		5,103.47000	5.10347	5,314,710	11.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		4,954.23000	4.95423	5,144,800	11.63	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		3,051.31000	3.05131	2,892,790	11.64	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		4,918.41000	4.91841	5,108,060	11.64	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,079.77000	3.07977	2,920,330	11.65	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		4,882.80000	4.88280	5,071,530	11.65	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,022.99000	3.02299	2,865,390	11.63	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											14,398,619.40	165	122,15
R2044	On	04/11/2021	Bond Future			10.96763	84.03704	10.91457	84.40966	12.36	118,240,115.28	1,407	22,15
R2044	On	03/02/2022	Bond Future			11.15742	80.59613	11.10211	80.97349	13.12	110,094,313.58	1,366	47,13
R2044	On	05/05/2022	Bond Future			11.34879	81.54470	11.29121	81.92666	12.31	0.00	0	5,73
R2044	On	04/08/2022	Bond Future			11.54952	78.11934	11.48945	78.50618	12.54	0.00	0	
R2044	On	03/11/2022	Bond Future			11.74036	79.13664	11.67786	79.52835	12.42	0.00	0	
Total R2044 Future											228,334,428.86	2,773	75,07
R2044	On	04/11/2021	Bond Future	12.89	Call		12,160.09000	12.16009	11,787,470	19.06	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		0.00000	0.00000	0,000	19.06	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		12,213.64000	12.21364	11,841,020	19.09	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		0.00000	0.00000	0,000	19.09	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		12,267.12000	12.26712	11,894,500	19.12	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		0.00000	0.00000	0,000	19.12	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,327.57000	4.32757	4,044,450	13.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		970.61000	0.97061	1,064,850	13.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,231.28000	4.23128	3,950,790	13.71	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,002.03000	1.00203	1,098,900	13.71	0.00	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
R2044 On 03/02/2022 Bond Future	11.60	Call			4,279.42000	4.27942	3,997,610	13.73		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Put			986.27000	0.98627	1,081,820	13.73		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			1,481.44000	1.48144	1,586,290	13.40		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			5,537.08000	5.53708	5,259,020	13.42		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			1,466.28000	1.46628	1,570,180	13.42		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Call			5,445.70000	5.44570	5,169,560	13.38		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			1,496.97000	1.49697	1,602,790	13.38		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			5,491.25000	5.49125	5,214,140	13.40		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			2,220.63000	2.22063	2,064,680	12.12		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			4,876.93000	4.87693	5,107,820	12.12		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			2,248.06000	2.24806	2,090,870	12.13		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			4,836.04000	4.83604	5,065,690	12.13		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			2,193.38000	2.19338	2,038,680	12.11		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			4,918.10000	4.91810	5,150,240	12.11		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			4,920.17000	4.92017	5,133,710	12.13		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			3,100.97000	3.10097	2,921,760	12.14		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			4,883.64000	4.88364	5,096,140	12.14		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			3,130.34000	3.13034	2,950,070	12.15		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			4,847.66000	4.84766	5,059,100	12.15		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			3,072.06000	3.07206	2,893,890	12.13		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										228,334,428.86	2,773	75,07
R2048 On 04/11/2021 Bond Future			10.92238	82.98758	10.86928	83.37107		12.73		0.00	0	92.47
R2048 On 03/02/2022 Bond Future			11.10903	83.91423	11.05363	84.30261		12.81		0.00	0	177,33
R2048 On 05/05/2022 Bond Future			11.28961	80.48653	11.23194	80.87965		12.67		0.00	0	2,00
R2048 On 04/08/2022 Bond Future			11.47662	81.42731	11.41650	81.82544		12.22		0.00	0	
R2048 On 03/11/2022 Bond Future			11.66444	78.07058	11.60181	78.47376		12.78		0.00	0	
Total R2048 Future										0.00	0	271,84
R2048 On 04/11/2021 Bond Future	9.60	Call			0.00000	0.00000	0,000	13.00		0.00	0	
R2048 On 04/11/2021 Bond Future	9.60	Put			10,193.88000	10.19388	10,577,370	13.00		0.00	0	
R2048 On 04/11/2021 Bond Future	10.20	Call			0.20000	0.00020	0,020	12.20		0.00	0	1,00
R2048 On 04/11/2021 Bond Future	10.20	Put			5,117.63000	5.11763	5,500,940	12.20		0.00	0	
R2048 On 04/11/2021 Bond Future	10.30	Call			1.07000	0.00107	0,180	12.07		0.00	0	
R2048 On 04/11/2021 Bond Future	10.30	Put			4,319.05000	4.31905	4,701,650	12.07		0.00	0	
R2048 On 04/11/2021 Bond Future	12.84	Call			12,358.79000	12.35879	11,975,300	20.36		0.00	0	
R2048 On 04/11/2021 Bond Future	12.84	Put			0.00000	0.00000	0,000	20.36		0.00	0	
R2048 On 04/11/2021 Bond Future	12.85	Call			12,412.82000	12.41282	12,029,330	20.40		0.00	0	
R2048 On 04/11/2021 Bond Future	12.85	Put			0.00000	0.00000	0,000	20.40		0.00	0	
R2048 On 04/11/2021 Bond Future	10.80	Call			382.30000	0.38230	225,350	12.18		0.00	0	1,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2048 On 04/11/2021 Bond Future	10.80	Put			887.42000	0.88742	1,113,960	12.18		0.00	0	
R2048 On 04/11/2021 Bond Future	12.83	Call			12,304.68000	12.30468	11,921,190	20.32		0.00	0	
R2048 On 04/11/2021 Bond Future	12.83	Put			0.00000	0.00000	0,000	20.32		0.00	0	
R2048 On 03/02/2022 Bond Future	10.40	Call			536.59000	0.53659	459,270	11.89		0.00	0	10
R2048 On 03/02/2022 Bond Future	10.40	Put			5,379.52000	5.37952	5,690,580	11.89		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Call			707.57000	0.70757	612,630	12.04		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Put			4,777.16000	4.77716	5,070,600	12.04		0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Call			1,154.60000	1.15460	1,020,600	12.38		0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.70	Put			3,713.45000	3.71345	3,967,830	12.38		0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Call			1,729.18000	1.72918	1,554,480	12.67		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.90	Put			2,823.66000	2.82366	3,037,340	12.67		0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Call			2,063.88000	2.06388	1,869,040	12.81		0.00	0	10
R2048 On 03/02/2022 Bond Future	11.00	Put			2,443.01000	2.44301	2,636,550	12.81		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Call			4,040.06000	4.04006	3,762,730	13.66		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Put			1,199.95000	1.19995	1,311,000	13.66		0.00	0	
R2048 On 03/02/2022 Bond Future	10.20	Call			284.77000	0.28477	237,450	11.58		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.20	Put			6,711.53000	6.71153	7,052,590	11.58		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Call			4,087.93000	4.08793	3,809,170	13.69		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			1,181.79000	1.18179	1,291,410	13.69		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			4,135.81000	4.13581	3,855,620	13.71		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			1,163.75000	1.16375	1,271,940	13.71		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Call			68.54000	0.06854	54,300	11.43		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			9,818.68000	9.81868	10,192,820	11.43		0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Call			133.39000	0.13339	107,860	11.27		0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.00	Put			8,195.19000	8.19519	8,558,040	11.27		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			5,249.32000	5.24932	4,970,260	13.53		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			1,584.67000	1.58467	1,698,730	13.53		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			5,295.50000	5.29550	5,015,390	13.55		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			1,567.94000	1.56794	1,680,950	13.55		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			5,341.78000	5.34178	5,060,630	13.57		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			1,551.39000	1.55139	1,663,360	13.57		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			2,117.48000	2.11748	1,963,310	11.70		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			5,119.01000	5.11901	5,362,970	11.70		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			2,145.01000	2.14501	1,989,530	11.71		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			5,075.53000	5.07553	5,318,180	11.71		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			2,172.74000	2.17274	2,015,940	11.72		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			5,032.35000	5.03235	5,273,680	11.72		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			3,048.21000	3.04821	2,866,860	12.40		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			5,044.66000	5.04466	5,266,490	12.40		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			3,077.90000	3.07790	2,895,440	12.41		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	03/11/2022	Bond Future	11.31	Put		5.00675000	5.00675	5,227,470	12.41	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		3,107.41000	3.10741	2,923,850	12.42	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		4,968.76000	4.96876	5,188,380	12.42	0.00	0	
Total R2048 Option											0.00	0	6,70
Total For R2048											0.00	0	278,54
R209	On	04/11/2021	Bond Future			10.57747	69.04409	10.52440	69.34160	12.06	0.00	0	13,58
R209	On	03/02/2022	Bond Future			10.76474	69.81505	10.70961	70.11636	12.18	3,490,752.50	50	22,06
R209	On	05/05/2022	Bond Future			10.95262	67.49501	10.89539	67.80002	11.97	0.00	0	5,07
R209	On	04/08/2022	Bond Future			11.14422	68.28499	11.08479	68.59389	11.58	0.00	0	
R209	On	03/11/2022	Bond Future			11.33705	66.03044	11.27534	66.34327	12.04	0.00	0	
Total R209 Future											3,490,752.50	50	40,67
R209	On	04/11/2021	Bond Future	9.50	Call			0.00000	0.00000	0,000	11.00	0	1,44
R209	On	04/11/2021	Bond Future	9.50	Put			6,119.81000	6.11981	6,417,320	11.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call			1.33000	0.00133	0,250	10.86	0	
R209	On	04/11/2021	Bond Future	10.00	Put			3,042.23000	3.04223	3,338,660	10.86	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call			49.38000	0.04938	19,850	11.30	0	
R209	On	04/11/2021	Bond Future	10.25	Put			1,617.33000	1.61733	1,885,310	11.30	0	4,21
R209	On	04/11/2021	Bond Future	12.00	Call			7,629.66000	7.62966	7,332,150	16.18	0	
R209	On	04/11/2021	Bond Future	12.00	Put			0.00000	0.00000	0,000	16.18	0	4,00
R209	On	04/11/2021	Bond Future	12.17	Call			8,428.78000	8.42878	8,131,270	16.50	0	
R209	On	04/11/2021	Bond Future	12.17	Put			0.00000	0.00000	0,000	16.50	0	
R209	On	04/11/2021	Bond Future	12.18	Call			8,475.31000	8.47531	8,177,800	16.52	0	
R209	On	04/11/2021	Bond Future	12.18	Put			0.00000	0.00000	0,000	16.52	0	
R209	On	04/11/2021	Bond Future	12.19	Call			8,521.79000	8.52179	8,224,280	16.54	0	
R209	On	04/11/2021	Bond Future	12.19	Put			0.00000	0.00000	0,000	16.54	0	
R209	On	04/11/2021	Bond Future	10.50	Call			428.73000	0.42873	276,260	12.06	0	
R209	On	04/11/2021	Bond Future	10.50	Put			566.13000	0.56613	711,170	12.06	0	11
R209	On	03/02/2022	Bond Future	11.03	Call			2,800.96000	2.80096	2,597,000	12.58	0	
R209	On	03/02/2022	Bond Future	11.03	Put			1,076.16000	1.07616	1,173,510	12.58	0	
R209	On	03/02/2022	Bond Future	11.04	Call			2,837.20000	2.83720	2,632,000	12.60	0	
R209	On	03/02/2022	Bond Future	11.04	Put			1,059.57000	1.05957	1,155,680	12.60	0	
R209	On	03/02/2022	Bond Future	11.02	Call			2,764.90000	2.76490	2,562,190	12.56	0	
R209	On	03/02/2022	Bond Future	11.02	Put			1,092.98000	1.09298	1,191,580	12.56	0	
R209	On	05/05/2022	Bond Future	11.45	Call			4,107.72000	4.10772	3,891,280	12.58	0	
R209	On	05/05/2022	Bond Future	11.45	Put			1,232.93000	1.23293	1,321,500	12.58	0	
R209	On	05/05/2022	Bond Future	12.00	Call			6,229.20000	6.22920	5,975,810	13.60	0	
R209	On	05/05/2022	Bond Future	12.00	Put			674.20000	0.67420	725,820	13.60	0	11,01
R209	On	05/05/2022	Bond Future	10.75	Call			1,925.12000	1.92512	1,781,330	11.70	0	
R209	On	05/05/2022	Bond Future	10.75	Put			2,708.90000	2.70890	2,870,120	11.70	0	11,01

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	05/05/2022	Bond Future	11.43	Call		4,035.60000	4.03560	3,820,870	12.55	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,261.40000	1.26140	1,351,680	12.55	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,071.69000	4.07169	3,856,110	12.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,247.17000	1.24717	1,336,600	12.56	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		302.23000	0.30223	264,260	10.60	0.00	0	8,0
R209	On	05/05/2022	Bond Future	9.75	Put		6,841.99000	6.84199	7,109,030	10.60	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,593.27000	1.59327	1,478,810	11.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,301.00000	4.30100	4,495,440	11.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,613.96000	1.61396	1,498,520	11.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,266.56000	4.26656	4,460,020	11.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,572.95000	1.57295	1,459,460	11.17	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,335.88000	4.33588	4,531,290	11.17	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,584.26000	2.58426	2,439,070	11.87	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,901.31000	3.90131	4,068,950	11.87	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,607.96000	2.60796	2,461,950	11.87	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,872.73000	3.87273	4,039,550	11.87	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		2,560.67000	2.56067	2,416,310	11.86	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,930.05000	3.93005	4,098,520	11.86	0.00	0	
Total R209 Option											0.00	0	43,07
Total For R209											3,490,752.50	50	83,74
R210	On	04/11/2021	Bond Future			211.97046	211.97046	212.01118	212.01118		0.00	0	1,2
R210	On	03/02/2022	Bond Future			214.39017	214.39017	214.43278	214.43278		0.00	0	1,3
R210	On	05/05/2022	Bond Future			214.11054	214.11054	214.15384	214.15384		0.00	0	10
R210	On	04/08/2022	Bond Future			216.79426	216.79426	216.83853	216.83853		0.00	0	
R210	On	03/11/2022	Bond Future			216.61520	216.61520	216.65945	216.65945		0.00	0	
Total R210 Future											0.00	0	2,7
Total For R210											0.00	0	2,7
R212	On	04/11/2021	Bond Future			175.91517	175.91517	175.90768	175.90768		0.00	0	2,5
Total R212 Future											0.00	0	2,5
Total For R212											0.00	0	2,5
R213	On	04/11/2021	Bond Future			9.94458	83.72324	9.84669	84.24177	9.52	0.00	0	7,0
R213	On	03/02/2022	Bond Future			10.16437	84.65809	10.06205	85.18298	9.52	14,053,242.94	166	16,6
R213	On	05/05/2022	Bond Future			10.38010	82.12193	10.27327	82.65322	9.29	0.00	0	
R213	On	04/08/2022	Bond Future			10.60628	83.08541	10.49456	83.62357	9.00	0.00	0	
R213	On	03/11/2022	Bond Future			10.83866	80.62935	10.72186	81.17405	9.28	0.00	0	
Total R213 Future											14,053,242.94	166	23,71
R213	On	04/11/2021	Bond Future	11.09	Call		6,284.17000	6.28417	5,765,640	12.13	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		0.00000	0.00000	0,000	12.13	0.00	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			6,332.15000	6.33215	5,813,620	12.14	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			0.00000	0.00000	0,000	12.14	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			6,380.10000	6.38010	5,861,570	12.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			0.00000	0.00000	0,000	12.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			197.68000	0.19768	143,460	8.56	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.15	Put			5,074.22000	5.07422	5,544,890	8.56	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call			3,724.79000	3.72479	3,328,020	10.35	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			668.91000	0.66891	797,030	10.35	0.00	0	2:
R213	On	03/02/2022	Bond Future	8.63	Call			34.82000	0.03482	22,910	8.50	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			7,858.55000	7.85855	8,371,530	8.50	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			61.59000	0.06159	41,680	8.44	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			6,907.97000	6.90797	7,412,950	8.44	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call			1,999.06000	1.99906	1,708,510	9.68	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,445.42000	1.44542	1,679,760	9.68	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.25	Call			2,240.43000	2.24043	1,930,280	9.76	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,279.61000	1.27961	1,494,350	9.76	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			3,457.94000	3.45794	3,073,450	10.24	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			746.32000	0.74632	886,720	10.24	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.98	Call			1,482.16000	1.48216	1,240,210	9.50	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			1,906.22000	1.90622	2,189,160	9.50	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Call			1,532.50000	1.53250	1,285,350	9.52	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,852.93000	1.85293	2,130,670	9.52	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.15	Call			1,940.87000	1.94087	1,655,320	9.66	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,489.44000	1.48944	1,728,780	9.66	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			992.37000	0.99237	807,410	9.31	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,567.48000	2.56748	2,907,410	9.31	0.00	0	10
R213	On	03/02/2022	Bond Future	9.96	Call			1,432.94000	1.43294	1,196,190	9.49	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,960.79000	1.96079	2,248,930	9.49	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,457.52000	1.45752	1,218,170	9.49	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,933.45000	1.93345	2,218,990	9.49	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			248.73000	0.24873	183,430	8.64	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.22	Put			4,738.02000	4.73802	5,197,610	8.64	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			669.12000	0.66912	529,250	9.09	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			3,201.42000	3.20142	3,586,440	9.09	0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put			1,481.24000	1.48124	1,677,290	9.65	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			3,318.92000	3.31892	2,982,010	9.66	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,465.14000	1.46514	1,659,520	9.66	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			3,254.48000	3.25448	2,920,930	9.64	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			1,497.73000	1.49773	1,695,470	9.64	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			3,286.53000	3.28653	2,951,290	9.65	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/08/2022	Bond Future	9.89	Call			1,323.91000	1.32391	1,149,130	8.55	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			4,318.02000	4.31802	4,681,400	8.55	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			1,341.91000	1.34191	1,165,490	8.56	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			4,285.34000	4.28534	4,647,080	8.56	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			1,306.33000	1.30633	1,133,150	8.54	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			4,351.15000	4.35115	4,716,130	8.54	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,867.63000	3.86763	4,180,950	9.05	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			2,266.64000	2.26664	2,033,860	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,840.63000	3.84063	4,152,550	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			2,288.12000	2.28812	2,053,930	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			3,814.10000	3.81410	4,124,610	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call			2,245.60000	2.24560	2,014,220	9.05	0.00	0	
Total R213 Option												0.00	0	2,85
Total For R213												14,053,242.94	166	26,57
R214	On	04/11/2021	Bond Future			10.94747	65.80031	10.90442	66.04568		12.92	0.00	0	4,5
R214	On	03/02/2022	Bond Future			11.13524	66.53505	11.09045	66.78355		13.03	4,990,128.75	75	18,8
R214	On	05/05/2022	Bond Future			11.31693	64.03810	11.27042	64.28970		12.86	0.00	0	4
R214	On	04/08/2022	Bond Future			11.50473	64.78648	11.45637	65.04136		12.44	0.00	0	
R214	On	03/11/2022	Bond Future			11.69334	62.34888	11.64311	62.60697		13.00	0.00	0	
Total R214 Future												4,990,128.75	75	23,82
R214	On	04/11/2021	Bond Future	12.46	Call			8,008.05000	8.00805	7,762,680	18.08	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			0.00000	0.00000	0,000	18.08	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			8,054.28000	8.05428	7,808,910	18.10	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			0.00000	0.00000	0,000	18.10	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			8,100.44000	8.10044	7,855,070	18.13	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			0.00000	0.00000	0,000	18.13	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			2,878.96000	2.87896	2,709,020	13.75	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			1,138.95000	1.13895	1,217,510	13.75	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			2,806.61000	2.80661	2,638,680	13.71	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			1,173.29000	1.17329	1,253,860	13.71	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			2,842.77000	2.84277	2,673,830	13.73	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			1,156.07000	1.15607	1,235,630	13.73	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			1,427.04000	1.42704	1,505,070	13.60	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			3,931.64000	3.93164	3,757,350	13.62	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			1,411.64000	1.41164	1,488,950	13.62	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			3,860.91000	3.86091	3,688,050	13.59	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			1,442.78000	1.44278	1,521,520	13.59	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			3,896.14000	3.89614	3,722,570	13.60	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			1,653.05000	1.65305	1,555,250	11.90	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	04/08/2022	Bond Future	10.98	Put			4,254.33000	4.25433	4,411,410	11.90	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			1,674.57000	1.67457	1,575,940	11.91	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			4,219.51000	4.21951	4,375,760	11.91	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			1,631.47000	1.63147	1,534,500	11.88	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			4,289.17000	4.28917	4,447,080	11.88	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			4,085.89000	4.08589	4,226,050	12.64	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			2,515.04000	2.51504	2,396,420	12.65	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			4,055.87000	4.05587	4,195,340	12.65	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			2,539.03000	2.53903	2,419,700	12.66	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			4,026.29000	4.02629	4,165,050	12.66	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			2,491.43000	2.49143	2,373,500	12.64	0.00	0	
Total R214 Option												0.00	0	
Total For R214												4,990,128.75	75	23,82
Total for Bond												1,048,532,091.45	11,427	1,618,04
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	

Contract 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 I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/11/2021 GOVI			784.22700	784.22700	788.06400	788.06400				0.00	0	
GOVI On 03/02/2022 GOVI			792.98900	792.98900	796.87400	796.87400				0.00	0	1,00
GOVI On 05/05/2022 GOVI			802.31400	802.31400	806.24600	806.24600				0.00	0	
GOVI On 04/08/2022 GOVI			812.07500	812.07500	816.05600	816.05600				0.00	0	
GOVI On 03/11/2022 GOVI			822.22800	822.22800	826.26000	826.26000				0.00	0	
Total GOVI Future										0.00	0	1,00
GOVI On 04/11/2021 GOVI	728.40	Call			596,640.00000	59.66400	558,270,000			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			596,540.00000	59.65400	558,170,000			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			596,440.00000	59.64400	558,070,000			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			41,140.00000	4.11400	2,290,000			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			41,340.00000	4.13400	2,490,000			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			41,240.00000	4.12400	2,390,000			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			179,960.00000	17.99600	140,640,000			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			180,160.00000	18.01600	140,840,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/05/2022	GOVI	788.24	Call		180,060.00000	18.00600	140,740,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put		32,140.00000	3.21400	71,950,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		32,240.00000	3.22400	72,050,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put		32,040.00000	3.20400	71,850,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		58,400.00000	5.84000	18,080,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		58,300.00000	5.83000	17,980,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		58,500.00000	5.85000	18,180,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	1,05
Total for GOVI											0.00	0	1,05
AL37	On	04/11/2021	Index Future			789.31100	789.31100	793.80100	793.80100		0.00	0	
AL37	On	03/02/2022	Index Future			798.13000	798.13000	802.67500	802.67500		0.00	0	
AL37	On	05/05/2022	Index Future			807.51500	807.51500	812.11600	812.11600		0.00	0	
AL37	On	04/08/2022	Index Future			817.34000	817.34000	821.99700	821.99700		0.00	0	
AL37	On	03/11/2022	Index Future			827.55900	827.55900	832.27600	832.27600		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/11/2021	Index Future			895.88600	895.88600	901.18200	901.18200		0.00	0	
AL7T	On	03/02/2022	Index Future			905.89500	905.89500	911.25700	911.25700		0.00	0	
AL7T	On	05/05/2022	Index Future			916.54800	916.54800	921.97400	921.97400		0.00	0	
AL7T	On	04/08/2022	Index Future			927.69900	927.69900	933.19300	933.19300		0.00	0	
AL7T	On	03/11/2022	Index Future			939.29700	939.29700	944.86200	944.86200		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/11/2021	Index Future			794.41100	794.41100	798.23400	798.23400		142,993,980.00	18	18
ALBI	On	03/02/2022	Index Future			803.28600	803.28600	807.15800	807.15800		144,591,480.00	18	18
ALBI	On	05/05/2022	Index Future			812.73200	812.73200	816.65100	816.65100		0.00	0	0
ALBI	On	04/08/2022	Index Future			822.62000	822.62000	826.58800	826.58800		0.00	0	0
ALBI	On	03/11/2022	Index Future			832.90500	832.90500	836.92400	836.92400		0.00	0	0
Total ALBI Future											287,585,460.00	36	25
Total For ALBI											287,585,460.00	36	25
IGOV	On	04/11/2021	Index Future			297.12500	297.12500	296.88100	296.88100		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	Open Interest
IGOV	On	03/02/2022			300.51900	300.51900	300.27400	300.27400			0.00	0	48
IGOV	On	05/05/2022			304.12600	304.12600	303.87800	303.87800			0.00	0	
IGOV	On	04/08/2022			307.89800	307.89800	307.64800	307.64800			0.00	0	
IGOV	On	03/11/2022			311.81900	311.81900	311.56600	311.56600			0.00	0	
Total IGOV Future											0.00	0	53
Total For IGOV											0.00	0	53
Total for Index											287,585,460.00	36	82
JIBAR F	On	17/11/2021			3.72500	96.27500	3.72500	96.27500			0.00	0	50,00
JIBAR F	On	15/12/2021			3.99500	96.00500	3.94500	96.05500			0.00	0	
JIBAR F	On	19/01/2022			4.09000	95.91000	4.05000	95.95000			0.00	0	
JIBAR F	On	16/02/2022			4.36000	95.64000	4.26000	95.74000			0.00	0	
JIBAR F	On	16/03/2022			4.43500	95.56500	4.31500	95.68500			0.00	0	
JIBAR F	On	20/04/2022			4.75000	95.25000	4.56000	95.44000			0.00	0	
JIBAR F	On	15/06/2022			5.09000	94.91000	4.90000	95.10000			0.00	0	
JIBAR F	On	21/09/2022			5.53500	94.46500	5.29500	94.70500			0.00	0	
JIBAR F	On	21/12/2022			6.04000	93.96000	5.79000	94.21000			0.00	0	
JIBAR F	On	15/03/2023			6.41000	93.59000	6.14000	93.86000			0.00	0	
JIBAR F	On	21/06/2023			6.81500	93.18500	6.52000	93.48000			0.00	0	
JIBAR F	On	20/09/2023			7.14500	92.85500	6.82500	93.17500			0.00	0	
Total Jibar Future											0.00	0	50,14
Total For JIBAR FUTURE											0.00	0	50,14
Total for Jibar											0.00	0	50,14
5Y STN	On	21/12/2021			90.70000	90.70000	90.70000	90.70000			0.00	0	
Total 5Y STND Future											0.00	0	5
Total For 5Y STND											0.00	0	5
Total for Interest Rate Swap											0.00	0	5
Total for Derivatives :											1,336,117,551.45	11,463	1,670,12
ABCPI3	On	07/12/2023			2.41000	321.08120	2.41000	321.01627			0.00	0	
Total ABCPI3 SPOT											0.00	0	
Total For ABCPI3											0.00	0	
ABF001	On	13/09/2026					0.00000	100.72211			0.00	0	
Total ABF001 SPOT											0.00	0	
Total For ABF001											0.00	0	
ABF003	On	18/07/2024					0.00000	100.97254			0.00	0	
Total ABF003 SPOT											0.00	0	
Total For ABF003											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.65000	103.29768	9.65000	103.27108				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.16000	90.26485	11.16000	92.56734				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.00742				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.72180				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.37211				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.68040				0.00	720,000,000	720,000,000
Total ABFN16 SPOT										0.00	720,000,000	720,000,000
Total For ABFN16										0.00	720,000,000	720,000,000
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.76897				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.47495				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.70621				0.00	11,000,000,000	5,500,000,000
Total ABFN22 SPOT										0.00	11,000,000,000	5,500,000,000
Total For ABFN22										0.00	11,000,000,000	5,500,000,000
ABFN23 On 25/05/2027 Spot Bond					0.00000	104.17115				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.94367				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.32903				0.00	0	
Total ABFN26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.49342				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.58595				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.53184				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	101.04252				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.76891				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.33094				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.06460				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.61785				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.78340				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.23541				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.10759				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.77508				0.00	0	24,000,00

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 ABFN39 SPOT										0.00	0	24,000,00
Total For ABFN39										0.00	0	24,000,00
ABFN40 On 16/09/2024 Spot Bond					0.00000	101.17182				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN41 On 16/09/2026 Spot Bond					0.00000	100.98872				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN42 On 16/09/2029 Spot Bond					0.00000	100.27213				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN43 On 14/10/2022 Spot Bond					0.00000	100.25717				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN44 On 14/10/2024 Spot Bond					0.00000	100.26433				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN45 On 14/10/2026 Spot Bond					0.00000	100.26949				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN46 On 24/06/2025 Spot Bond					0.00000	100.51578				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN47 On 24/08/2023 Spot Bond					0.00000	100.86464				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN48 On 24/08/2025 Spot Bond					0.00000	100.90760				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN49 On 30/03/2024 Spot Bond					0.00000	100.58793				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN50 On 30/03/2026 Spot Bond					0.00000	100.41803				0.00	0	210,000,00
Total ABFN50 SPOT										0.00	0	210,000,00
Total For ABFN50										0.00	0	210,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.52831				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.27689				0.00	0	300,000,00
Total ABFN52 SPOT										0.00	0	300,000,00
Total For ABFN52										0.00	0	300,000,00
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.12691				0.00	2,068,130,400	1,034,065,20
Total ABJ01 SPOT										0.00	2,068,130,400	1,034,065,20
Total For ABJ01										0.00	2,068,130,400	1,034,065,20
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.80367				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.86571				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.36316				0.00	0	450,000,00
Total ABK12 SPOT										0.00	0	450,000,00
Total For ABK12										0.00	0	450,000,00
ABKI04 On 13/03/2024 Spot Bond			7.18000	7.18000	7.18000	144.45719			12,006,598,476,000.00	0.00	1,672,228,200	1,002,614,10
Total ABKI04 SPOT									12,006,598,476,000.00		1,672,228,200	1,002,614,10
Total For ABKI04									12,006,598,476,000.00		1,672,228,200	1,002,614,10
ABKI04 On 13/03/2024 Spot Bond			100.00000	26.46210	100.00000	26.39928			0.00	0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.93000	2.93000	2.93000	153.23658			0.00	0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.71000	3.71000	3.71000	202.55058			0.00	0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.50000	4.50000	4.50000	229.68594			0.00	0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.06000	7.06000	7.06000	102.19255			0.00	0.00	0	
Total ABN67 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 ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.91500	7.91500	7.91500	114.55881				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.22000	106.84364	5.22000	106.82868				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.59000	103.88168	5.59000	103.86612				0.00	0	31,600,00
Total ABS15 SPOT										0.00	0	31,600,00
Total For ABS15										0.00	0	31,600,00
ABS16 On 11/11/2025 Spot Bond			7.41000	109.99804	7.41000	109.97629				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.18000	111.26616	8.18000	111.24193				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.03000	107.74839	6.03000	107.73071				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.46000	102.60037	8.46000	102.57688				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.69028	100.00000	11.66412				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.73000	325.36349	1.73000	325.30368				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABS14 On 31/01/2022 Spot Bond			1.45500	175.68425	1.45500	175.65325				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.79000	10.79000	10.79000	103.70115				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.75676				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.73342				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.70802				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.42625				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.73137				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.73137				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.75126				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.75126				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	164.59575				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	167.50978				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.69400				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.71845				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI03 On 21/11/2022 Spot Bond					0.00000	101.18148				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.23916				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.33450				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.71500				0.00	0	2,580,000,00
Total AGL02 SPOT										0.00	0	2,580,000,00
Total For AGL02										0.00	0	2,580,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	101.01685				0.00	0	20,000,000,00
Total AGL03 SPOT										0.00	0	20,000,000,00
Total For AGL03										0.00	0	20,000,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.91131				0.00	0	500,000,00
Total AGT01 SPOT										0.00	0	500,000,00
Total For AGT01										0.00	0	500,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.93138				0.00	0	4,740,000,00
Total AGT02 SPOT										0.00	0	4,740,000,00
Total For AGT02										0.00	0	4,740,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.05732				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.75972				0.00	0	1,280,000,00
Total AGT04 SPOT										0.00	0	1,280,000,00
Total For AGT04										0.00	0	1,280,000,00
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.21792				0.00	0	230,000,00
Total AH2A11 SPOT										0.00	0	230,000,00
Total For AH2A11										0.00	0	230,000,00
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.22589				0.00	0	100,000,00
Total AH2A21 SPOT										0.00	0	100,000,00
Total For AH2A21										0.00	0	100,000,00
AH2A3 On 18/07/2026 Spot Bond			8.21500	98.73248	8.21500	100.36571				0.00	0	
Total AH2A31 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 AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.23804				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.27850				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.32893				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.18948				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.05586				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.75000	107.15323	6.75000	107.13390				0.00	0	38,400,00
Total AHF5A3 SPOT										0.00	0	38,400,00
Total For AHF5A3										0.00	0	38,400,00
AHF5A On 21/08/2023 Spot Bond					0.00000	100.98794				0.00	0	260,000,00
Total AHF5A4 SPOT										0.00	0	260,000,00
Total For AHF5A4										0.00	0	260,000,00
AHF5B On 21/08/2023 Spot Bond					0.00000	101.11406				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.19165				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.06158				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.20270				0.00	0	50,000,00
Total AHF6A1 SPOT										0.00	0	50,000,00
Total For AHF6A1										0.00	0	50,000,00
AHF6A On 21/08/2024 Spot Bond					0.00000	101.56388				0.00	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 AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.11398				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.19155				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.73412				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.20198				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.03639				0.00	49,038,882,840	24,519,441,42
Total AHF7A2 SPOT										0.00	49,038,882,840	24,519,441,42
Total For AHF7A2										0.00	49,038,882,840	24,519,441,42
AHF7B On 21/08/2025 Spot Bond					0.00000	101.15277				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.12368				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.23033				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.19349				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.88899				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.79220				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR02 On 30/04/2023 Spot Bond			7.83000	105.43964	7.83000	105.41739				0.00	0	1,000,000,00
Total AIR02 SPOT										0.00	0	1,000,000,00
Total For AIR02										0.00	0	1,000,000,00
AIR04 On 29/05/2024 Spot Bond			8.25000	106.23459	8.25000	106.21126				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.84000	94.53381	11.84000	94.50427				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.73500	181.22842	5.73500	181.17549				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.98480				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.58078				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.12786				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.78356				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.81675				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.27068				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.89178				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	100.19670				0.00	0	
Total APF17 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 APF17										0.00	0	
ASN02: On 07/12/2033 Spot Bond			4.85000	245.05542	4.85000	244.98978				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			4.86500	221.95062	4.86500	221.89110				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.43000	175.26904	2.43000	175.23347				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.47500	175.24993	2.47500	175.21415				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.58000	192.66090	4.58000	192.61059				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.81205				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.54627				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.03500	109.74960	5.03500	109.71974				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.63438				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.64397				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.70641				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	105.74829				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.96474				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.80973				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.63577				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	101.20965				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	101.18480				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	101.11018				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.82234				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.57289				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN30(On 20/12/2023 Spot Bond					0.00000	100.68698				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.07314				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.28500	4.28500	4.28500	106.68449				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.03500	5.03500	5.03500	98.05529				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.65046				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.74303				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	99.89529				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	99.94046				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.14500	108.23851	5.14500	108.20874				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.69863				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.63432				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.67502				0.00	0	
Total ASN351 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 ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.66940				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.66940				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.00459				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.80376				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.65651				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.68105				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.05769				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.74622				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.74622				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.29094				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.66235				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.05936				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.70418				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.65768				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.77451				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.85796				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.24762				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.58850				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.60733				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.81387				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.45078				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.35397				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46(On 17/07/2023 Spot Bond					0.00000	100.21459				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.21663				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	102.32701				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	101.86508				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.04985				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.05928				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.66298				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.96462				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	114.79501				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.81883				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.66070				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.66790				0.00	0	
Total ASN497 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 ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.66790				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.64361				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.61000	100.87301	9.61000	100.84714				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.79000	100.52361	8.79000	100.49999				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.34000	99.14094	9.34000	99.11622				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.34000	99.14094	9.34000	99.11622				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.32390	9.10000	102.29916				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	102.81547	11.05000	102.78542				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	102.80289	11.00000	102.77299				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.67705	10.50000	102.64850				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.67705	10.50000	102.64850				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.50549				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	99.99994				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.51449				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	102.70222	10.60000	102.67340				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	101.78695	10.47000	102.64102				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	102.68964	10.55000	102.66096				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	99.97080				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.13252				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.90928				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.75267				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.63435				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.68594				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 14/11/2022 Spot Bond					0.00000	101.38455				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	101.24911				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.92639				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.79124				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	102.30991	9.22000	102.28464				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.32429				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.28268				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.15137				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.12526				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.23820				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.99994				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	99.99991				0.00	0	
Total ASN610 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 ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	100.68666				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	99.89026				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.69394				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.42927				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	99.82607				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.65628				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.94523				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.27962				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.47637				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.76289				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.83962				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.04450				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	99.96286				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.89243				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.38391				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 29/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.62883				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN65 On 12/11/2021 Spot Bond					0.00000	101.01760				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66 On 11/02/2022 Spot Bond					0.00000	101.02747				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	101.02193				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	101.03904				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	101.03081				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	101.08752				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66(On 19/11/2021 Spot Bond					0.00000	100.97089				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN66(On 19/08/2025 Spot Bond					0.00000	101.30063				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66(On 18/11/2021 Spot Bond					0.00000	100.98384				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN66(On 02/04/2026 Spot Bond					0.00000	100.48897				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67(On 23/11/2021 Spot Bond					0.00000	100.90646				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN67(On 29/06/2026 Spot Bond					0.00000	100.56729				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68(On 26/11/2021 Spot Bond					0.00000	100.88051				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68(On 20/06/2026 Spot Bond					0.00000	100.80347				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68(On 20/06/2026 Spot Bond					0.00000	100.83846				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68(On 31/08/2026 Spot Bond					0.00000	103.36187				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68(On 22/06/2026 Spot Bond					0.00000	101.16824				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68(On 31/03/2032 Spot Bond					0.00000	100.60810				0.00	0	
Total ASN685 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 ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.05608				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.00017				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.44036				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.33912				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.81019				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.61677				0.00	0	30,000,00
Total ASN703 SPOT										0.00	0	30,000,00
Total For ASN703										0.00	0	30,000,00
ASN70: On 05/01/2022 Spot Bond					0.00000	100.48526				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	100.47077				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.95841				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.74491				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.67545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	100.74643				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2022 Spot Bond					0.00000	100.41084				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	100.45923				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 30/12/2021 Spot Bond					0.00000	100.38617				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN719 On 12/06/2024 Spot Bond					0.00000	100.36091				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.27671				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN724 On 20/01/2022 Spot Bond					0.00000	100.18104				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN725 On 19/01/2022 Spot Bond					0.00000	100.19305				0.00	0	4,500,000.00
Total ASN726 SPOT										0.00	0	4,500,000.00
Total For ASN726										0.00	0	4,500,000.00
ASN726 On 05/06/2023 Spot Bond					0.00000	100.11858				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.07400	103.02608	4.07400	103.01476				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.01831	9.30000	100.99347				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW22 On 07/12/2022 Spot Bond					0.00000	101.96210				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.10714				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.07507				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.80944				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.46109				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.94000	98.93675	6.94000	98.91821				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.40295				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	101.08804				0.00	0	30,000,00
Total BAW35 SPOT										0.00	0	30,000,00
Total For BAW35										0.00	0	30,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	101.74230				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.63499				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.74699				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.95000	8.95000	8.95000	103.90550				0.00	0	26,200,00
Total BAYA67 SPOT										0.00	0	26,200,00

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 BAYA67										0.00	0	26,200,00
BAYA72 On 31/03/2026 Spot Bond			11.40000	11.40000	11.40000	103.72500				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.68405				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.67744				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.65929				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.65951				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.66940				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.96589				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.76937				0.00	0	53,384,00
Total BAYA79 SPOT										0.00	0	53,384,00
Total For BAYA79										0.00	0	53,384,00
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.74416				0.00	0	61,452,00
Total BAYA80 SPOT										0.00	0	61,452,00
Total For BAYA80										0.00	0	61,452,00
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.79173				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.76875				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.79101				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.74617				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.79082				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.74706				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.79113				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.76886				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.91741				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.76893				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.72480				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.74671				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.72442				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.90216				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.10744				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.92471				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.90293				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.11789				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.94760				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.90249				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.34500	8.34500	8.34500	99.22227				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.94933				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.46538				0.00	0	10,000.00
Total BDX31 SPOT										0.00	0	10,000.00
Total For BDX31										0.00	0	10,000.00
BDX33 On 08/03/2023 Spot Bond					0.00000	100.89597				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.29791				0.00	0	
Total BDX34 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 BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.89792				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.65437				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.36445				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.74000	105.18276	7.74000	105.16070				0.00	0	180,000,00
Total BGL07 SPOT										0.00	0	180,000,00
Total For BGL07										0.00	0	180,000,00
BGL08 On 03/09/2022 Spot Bond					0.00000	101.20427				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	99.98808				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.77449				0.00	645,767,400	352,883,700
Total BGL15 SPOT										0.00	645,767,400	352,883,700
Total For BGL15										0.00	645,767,400	352,883,700
BGL16 On 25/05/2022 Spot Bond					0.00000	101.43198				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	106.25230				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.97481				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.99140				0.00	0	4,795,100,000
Total BGL19 SPOT										0.00	0	4,795,100,000
Total For BGL19										0.00	0	4,795,100,000
BGT01 On 12/09/2022 Spot Bond					0.00000	103.98803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.41596				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	101.06420				0.00	0	40,000,00
Total BID09 SPOT										0.00	0	40,000,00
Total For BID09										0.00	0	40,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	101.58784				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.49000	110.31639	6.49000	110.29724				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.75825				0.00	0	18,000,00
Total BID12 SPOT										0.00	0	18,000,00
Total For BID12										0.00	0	18,000,00
BID13 On 14/06/2024 Spot Bond					0.00000	100.32975				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.26243				0.00	0	1,200,000,00
Total BID14 SPOT										0.00	0	1,200,000,00
Total For BID14										0.00	0	1,200,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.11751				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.06604				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.37416				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.49700				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0: On 05/01/2025 Spot Bond					0.00000	97.16600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	66.48900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	52.78000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 01/12/2021 Spot Bond					0.00000	100.80118				0.00	12,000,000,000	6,000,000,000
Total BNPP10 SPOT										0.00	12,000,000,000	6,000,000,000
Total For BNPP10										0.00	12,000,000,000	6,000,000,000
BNPP1: On 18/02/2022 Spot Bond					0.00000	100.92959				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.45167				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.13738				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.02327				0.00	0	70,000,000
Total BPPF19 SPOT										0.00	0	70,000,000
Total For BPPF19										0.00	0	70,000,000
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.77830				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.21305				0.00	1,200,000,000	600,000,000
Total BPPF21 SPOT										0.00	1,200,000,000	600,000,000
Total For BPPF21										0.00	1,200,000,000	600,000,000
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.23495				0.00	0	
Total BPPF23 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 BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	99.98595				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.39981				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	99.98762				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	99.98698				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.98644				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.96117				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.03219				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.87587				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.53966				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.63925				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			610,000,000,000,000.00	156,100,000,000	75,000,000,00	

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 CBL30 SPOT										10,000,000,000,000.00	156,100,000,000	75,000,000,000
Total For CBL30										10,000,000,000,000.00	156,100,000,000	75,000,000,000
CCT01 On 23/06/2023 Spot Bond			7.92000	111.55201	7.92000	111.52834				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.15000	112.54200	8.15000	112.51743				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.75000	108.38243	8.75000	108.35680				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.11000	10.11000	10.11000	103.05725				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.97877				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.88026				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.34478				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.44049				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.17494				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.18555				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.19635	4.77000	105.50700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN317 On 20/03/2023 Spot Bond					0.00000	102.03500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.39723				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.52000	107.75273	7.52000	107.73076				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	110.55697	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	99.87983				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.11760				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.47897				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	100.37734	10.98000	100.34771				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	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	115.76521	6.50000	111.28800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.41900				0.00	0	
Total CLN385 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.68696				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.26299				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.25232				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2022 Spot Bond			2.40000	175.28179	2.40000	175.24635				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.63000	141.08099	5.63000	141.04041				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.07000	139.20509	6.07000	139.16343				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 On 20/12/2021 Spot Bond					0.00000	101.05700				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45 On 17/11/2021 Spot Bond					0.00000	101.25811				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45 On 29/11/2021 Spot Bond					0.00000	101.09142				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46 On 29/11/2021 Spot Bond					0.00000	101.08872				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.95000	102.48612	6.95000	102.46707				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	100.98434				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.65964				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.75628				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	101.39609				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 29/11/2021 Spot Bond			100.00000	97.72851	100.00000	97.47920				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 02/12/2021 Spot Bond					0.00000	101.04906				0.00	0	60,000,00
Total CLN484 SPOT										0.00	0	60,000,00
Total For CLN484										0.00	0	60,000,00
CLN484 On 02/12/2021 Spot Bond			6.44500	104.29594	6.44500	104.27761				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 28/07/2022 Spot Bond			6.75000	104.10808	6.75000	104.08930				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.75155				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.80271				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.08313				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN496 On 04/09/2024 Spot Bond			7.15000	109.02264	7.15000	109.00149				0.00	0	78,600,00
Total CLN496 SPOT										0.00	0	78,600,00
Total For CLN496										0.00	0	78,600,00
CLN497 On 04/09/2024 Spot Bond					0.00000	102.81426				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.37138				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.39212				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.84673				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.60137				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.97722				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.72461				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.68884				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.32438	9.96000	101.29717				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.10739	10.01000	100.08053				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.18706				0.00	0	
Total CLN518 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 CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.28071	9.60000	98.57747				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.79043				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.02720				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.37597	9.20000	101.35079				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.78901				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.46171				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.36587				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.39101				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.11356				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.79043				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.74548				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.25039				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.57000	105.39487	9.57000	105.36810				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.25659				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.12408				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.28554				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	142.18100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.02219				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.29076				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.04000	105.73674	9.04000	105.71134				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.09000	103.77075	9.09000	103.74526				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.18000	102.99380	9.18000	102.96868				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	307.75370				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	101.29702				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	99.85396				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	101.12728				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond					0.00000	100.31590				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	121.52600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56: On 11/02/2026 Spot Bond					0.00000	99.86250				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56: On 12/11/2025 Spot Bond			10.19000	99.65687	10.19000	99.63397				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			9.04000	103.46671	9.04000	103.44185				0.00	0	48,000,00
Total CLN563 SPOT										0.00	0	48,000,00
Total For CLN563										0.00	0	48,000,00
CLN56: On 08/02/2024 Spot Bond					0.00000	99.91020				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56: On 21/02/2024 Spot Bond					0.00000	101.02665				0.00	0	
Total CLN565 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 CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.63846				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.91866				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.87101				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.27000	102.10216	9.27000	102.07702				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.84586				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.87028				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.76576				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.81543				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.24004				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.48817				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.88238				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.96106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.88775				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.21796				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.92044				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.03761				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.85222				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.70810				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.68124				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.69310				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.49886				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.05000	143.99646	4.05000	116.61507				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.10818				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN595 On 27/06/2022 Spot Bond					0.00000	100.54844				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.10818				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.02153				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.46063				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.77711				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.68124				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.68124				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 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	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.09160				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	99.96008				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.20254				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	101.83761				0.00	0	
Total CLN606 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 CLN606										0.00	0	
CLN60: On 17/01/2024 Spot Bond					0.00000	100.24904				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60: On 22/08/2024 Spot Bond					0.00000	101.10420				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60: On 30/04/2023 Spot Bond			9.32000	100.10016	9.32000	100.07510				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61: On 23/07/2022 Spot Bond					0.00000	100.11931				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.65214				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61: On 07/03/2025 Spot Bond					0.00000	100.88136				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61: On 22/08/2022 Spot Bond					0.00000	101.06548				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61: On 30/11/2021 Spot Bond					0.00000	100.94620				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61: On 30/09/2022 Spot Bond					0.00000	100.51405				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN61: 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	
CLN61: On 20/12/2024 Spot Bond					0.00000	102.13088				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.21902				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.91659				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.06760				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.06740				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.13947				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.06400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.12624				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.73000	105.07982	6.73000	105.06092				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.35128				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.71206				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.15000	63.02240	12.15000	83.76882				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN629 On 20/11/2022 Spot Bond					0.00000	101.13646				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.74000	101.18835	9.74000	101.16220				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.34513				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.10285				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.44898				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	101.38855				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.23708				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.05573				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.33899				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.36794				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.46186				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.21984				0.00	0	
Total CLN643 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 CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	101.06155				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.66833				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.05812				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.66950				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.50067				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.98703				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.33899				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	101.07252				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.33899				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	99.67700				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.83295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.43730				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.33640				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.94900				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	114.57900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	136.87700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.35401				0.00	0	120,000,00
Total CLN665 SPOT										0.00	0	120,000,00
Total For CLN665										0.00	0	120,000,00
CLN666 On 02/04/2026 Spot Bond					0.00000	100.55111				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.60927				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.22991				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.30808				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67(On 27/02/2023 Spot Bond					0.00000	101.10214				0.00	0	80,000,00
Total CLN670 SPOT										0.00	0	80,000,00
Total For CLN670										0.00	0	80,000,00
CLN67 On 19/08/2025 Spot Bond					0.00000	101.48234				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67(On 09/03/2022 Spot Bond					0.00000	100.83284				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67(On 31/01/2025 Spot Bond			4.25785	147.12608	4.25785	119.53541				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67(On 31/01/2025 Spot Bond			4.25785	147.12608	4.25785	119.53618				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	101.51305				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	101.59494				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67(On 21/12/2026 Spot Bond					0.00000	100.67111				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68(On 28/02/2023 Spot Bond					0.00000	101.34639				0.00	0	40,000,00
Total CLN680 SPOT										0.00	0	40,000,00
Total For CLN680										0.00	0	40,000,00
CLN68 On 19/08/2025 Spot Bond					0.00000	101.53967				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68(On 07/12/2023 Spot Bond					0.00000	100.81267				0.00	0	30,000,00
Total CLN682 SPOT										0.00	0	30,000,00
Total For CLN682										0.00	0	30,000,00
CLN68(On 21/06/2023 Spot Bond					0.00000	100.64153				0.00	0	
Total CLN683 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 CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.65981				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.56169				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.78517				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.78495				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.68823				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.59329				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.68836				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.62592				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.64709				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.09835				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	104.00783				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.88094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.13708				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.69199				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.74891				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.22354				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.63587				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.76316				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.67210				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.64365				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.89047				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.67772				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	101.10146				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN714 On 21/06/2025 Spot Bond					0.00000	100.67667				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.67667				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.67667				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.66764				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.68825				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.65004				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.97710				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.84355				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.69787				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.62076				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.62076				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.62076				0.00	0	
Total CLN726 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 CLN726										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.63217				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.63217				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.63217				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73: On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.23679				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73: On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.29292				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73: On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.94290				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73: 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	
CLN73: On 11/09/2026 Spot Bond					0.00000	100.70187				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73: On 12/09/2022 Spot Bond					0.00000	101.44929				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN73: On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.91941				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73: On 20/06/2023 Spot Bond					0.00000	100.76300				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73: On 20/12/2023 Spot Bond					0.00000	100.79799				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	106.42300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.52352				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.31850				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.66365				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	99.99994				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	99.99991				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.28461				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.21608				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.68831				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	99.99992				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN75(On 11/09/2026 Spot Bond					0.00000	100.75635				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75(On 01/10/2026 Spot Bond					0.00000	100.46775				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75(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	
CLN75(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	
CLN75(On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.87342				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75(On 31/01/2030 Spot Bond					0.00000	99.41070				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75(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	
CLN75(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	
CLN75(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	
CLN75(On 20/06/2026 Spot Bond					0.00000	101.14964				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76(On 20/06/2026 Spot Bond					0.00000	101.11519				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76(On 22/04/2026 Spot Bond					0.00000	100.28652				0.00	0	
Total CLN761 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 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	101.34772				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76: On 21/07/2027 Spot Bond					0.00000	100.12927				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	93.20522				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	101.87342				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	100.70132				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76: On 23/09/2026 Spot Bond					0.00000	100.62608				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77: On 31/07/2024 Spot Bond			7.00000	7.00000	7.00000	99.60378				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77: On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.25689				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77: On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.58068				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	100.39827				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.66000	6.66000	6.66000	114.29057				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.34500	99.24456	8.34500	99.22227				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.05000	111.09577	8.05000	111.07182				0.00	0	13,042,000,00
Total COJ05 SPOT										0.00	0	13,042,000,00
Total For COJ05										0.00	0	13,042,000,00
COJ08 On 22/06/2026 Spot Bond			10.29000	108.37552	10.29000	108.34580				0.00	0	71,300,00
Total COJ08 SPOT										0.00	0	71,300,00
Total For COJ08										0.00	0	71,300,00
COJG0 On 09/06/2024 Spot Bond			7.04000	111.41381	7.04000	111.39275				0.00	0	50,224,200,00
Total COJG01 SPOT										0.00	0	50,224,200,00
Total For COJG01										0.00	0	50,224,200,00
COT01 On 03/04/2023 Spot Bond			7.58500	102.77393	7.58500	102.75291				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.10000	92.53569	12.10000	92.50583				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			10.69000	98.17313	10.69000	98.14520				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			9.95000	9.95000	9.95000	107.24089				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.24986				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	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
DENG9 On 31/01/2023 Spot Bond					0.00000	100.06874				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.87100				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.61753				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.03833				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.11046				0.00	200,000,000	100,000,000
Total DSY02 SPOT										0.00	200,000,000	100,000,000
Total For DSY02										0.00	200,000,000	100,000,000
DSY03 On 21/11/2024 Spot Bond			9.44000	9.44000	9.44000	107.32958				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.49419				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.12376				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.02000	105.51028	7.02000	105.49051				0.00	0	1,226,198,000
Total DV23 SPOT										0.00	0	1,226,198,000
Total For DV23										0.00	0	1,226,198,000
DV23/R On 27/02/2023 Spot Bond			100.00000	42.59402	100.00000	42.50027				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	42.59402	100.00000	42.50027				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.53000	106.47397	7.53000	106.45258				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	101.99967	9.69000	101.97344				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.99967	9.69000	101.97344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.01500	92.94679	12.01500	92.91732				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	102.08308	10.10000	102.05575				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.08308	10.10000	102.05575				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	100.96434				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.45058				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.72742				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.24714				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.89617				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.29190				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.19561				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.97526				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	99.02806				0.00	0	220,000,00
Total DVFB25 SPOT										0.00	0	220,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For DVFB25										0.00	0	220,000,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.31379				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.00004				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.75705				0.00	0	1,170,000,00
Total DVFB28 SPOT										0.00	0	1,170,000,00
Total For DVFB28										0.00	0	1,170,000,00
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.99993				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.52065				0.00	0	120,000,00
Total DVFB30 SPOT										0.00	0	120,000,00
Total For DVFB30										0.00	0	120,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.25942				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.57000	102.81954	5.57000	102.80415				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.06000	107.54441	7.06000	107.52380				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.11000	110.27337	5.11000	110.24291				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.03500	97.43284	5.03500	97.40633				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	137.66327	2.25000	137.63606				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.89000	147.41879	3.89000	147.38292				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.86200	135.60537	3.86200	135.57273				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.90500	131.18616	3.90500	131.15443				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.80000	113.70693	4.80000	113.67663				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.00500	99.58274	5.00500	99.55575				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	137.66327	2.25000	137.63606				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	170.28663				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	167.56072				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	129.65748				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	128.61749				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN009 On 28/07/2025 Spot Bond					0.00000	126.64808				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	117.67236				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	118.92682				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	113.91765				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	115.82741				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.77500	100.57108	9.77500	100.54499				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			9.15500	9.15500	9.15500	97.75036				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.78000	11.78000	11.78000	97.18400				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			9.84000	9.84000	9.84000	104.35241				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.84000	9.84000	9.84000	104.84789				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07P On 17/07/2032 Spot Bond			11.82000	11.82000	11.82000	78.08306				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.98500	10.98500	10.98500	102.96278				0.00	0	
Total EMM08P 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	Options Interest
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.82000	11.82000	11.82000	97.49913				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.89690				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.82029				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.76288				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.74273				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.91843				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.97485				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.02210				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.87361				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	99.88883				0.00	0	20,000,00
Total EPFC47 SPOT										0.00	0	20,000,00
Total For EPFC47										0.00	0	20,000,00
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.73589				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT000 On 03/06/2022 Spot Bond					0.00000	100.86945				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.89394				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.22477				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.84202				0.00	400,000,000	210,000,00
Total EQT005 SPOT										0.00	400,000,000	210,000,00
Total For EQT005										0.00	400,000,000	210,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	100.00022				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.61059				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.37163				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	101.15296				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	101.10028				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	101.23717				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	101.11081				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	101.16344				0.00	0	30,000,00
Total ERSA25 SPOT										0.00	0	30,000,00
Total For ERSA25										0.00	0	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.08348				0.00	0	41,000,00
Total ERSA26 SPOT										0.00	0	41,000,00
Total For ERSA26										0.00	0	41,000,00
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.05818				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.21607				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.38000	106.92845	6.38000	106.91021				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	102.71434	10.00000	102.68711				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.84000	97.12474	8.84000	97.10166			11,024,993,408,000.00		1,247,171,200	3,305,185,60
Total ES26 SPOT									11,024,993,408,000.00		1,247,171,200	3,305,185,60
Total For ES26									11,024,993,408,000.00		1,247,171,200	3,305,185,60
ES26/R On 02/04/2026 Spot Bond			7.85000	100.67921	7.85000	100.65791				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.51500	75.36408	11.46000	75.62734			7,386,216,145,000.00		641,443,000	870,221,50
Total ES33 SPOT									7,386,216,145,000.00		641,443,000	870,221,50
Total For ES33									7,386,216,145,000.00		641,443,000	870,221,50
ES33/R On 15/09/2033 Spot Bond			7.50000	101.00160	7.50000	100.98106				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.00500	73.69121	11.96000	73.93276			367,384,213,000.00		30,602,600	1,088,201,30
Total ES42 SPOT									367,384,213,000.00		30,602,600	1,088,201,30
Total For ES42									367,384,213,000.00		30,602,600	1,088,201,30
ES42/R On 25/04/2042 Spot Bond			8.50000	100.20603	8.50000	100.18312				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	100.80246				0.00	0	
Total EXX04 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 EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.65803				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.69862				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.83029				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.09982				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.14565				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.19891				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.05662				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.51023				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	101.01603				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.95601				0.00	0	130,000,00
Total FIFG01 SPOT										0.00	0	130,000,00
Total For FIFG01										0.00	0	130,000,00
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.95277				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.00609				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.62106				0.00	600,000,000	300,000,000
Total FRB21 SPOT										0.00	600,000,000	300,000,000
Total For FRB21										0.00	600,000,000	300,000,000
FRB22 On 08/12/2022 Spot Bond					0.00000	103.85249				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.44395				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.85764				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.52796				0.00	0	1,960,000,000
Total FRB25 SPOT										0.00	0	1,960,000,000
Total For FRB25										0.00	0	1,960,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.49865				0.00	0	2,530,000,000
Total FRB26 SPOT										0.00	0	2,530,000,000
Total For FRB26										0.00	0	2,530,000,000
FRB27 On 03/06/2026 Spot Bond			9.54000	106.61137	9.54000	106.58423				0.00	0	122,300,000
Total FRB27 SPOT										0.00	0	122,300,000
Total For FRB27										0.00	0	122,300,000
FRB28 On 02/12/2025 Spot Bond					0.00000	104.92307				0.00	0	1,950,000,000
Total FRB28 SPOT										0.00	0	1,950,000,000
Total For FRB28										0.00	0	1,950,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	101.66072				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.34000	99.65251	8.34000	99.63013				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI22 On 31/01/2022 Spot Bond			1.86000	175.51154	1.86000	175.47864				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.19000	322.45860	2.19000	322.39532			6,570,000,000,000.00		3,000,000,000	3,000,000,000
Total FRBI23 SPOT									6,570,000,000,000.00		3,000,000,000	3,000,000,000
Total For FRBI23									6,570,000,000,000.00		3,000,000,000	3,000,000,000
FRBI25 On 31/01/2025 Spot Bond			2.94500	2.94500	2.94500	153.16546				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.70000	202.71631	3.70000	202.66818				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.23000	4.23000	4.23000	107.08105				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.95000	4.95000	4.95000	220.12208				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.25000	92.65402	5.25000	92.62815				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.27000	93.80524	5.27000	93.77915				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			7.01000	7.01000	7.01000	81.55647				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			7.09000	7.09000	7.09000	80.72766				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.23000	4.23000	4.23000	147.21502				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 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 FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	97.19320				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22 On 31/01/2022 Spot Bond			2.51000	175.23506	2.51000	175.19913				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			3.37000	174.87059	3.37000	174.83067				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	101.57680				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.77486				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	101.84323				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.28227				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.05923				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.44612				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	101.06549				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.76295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	114.16352				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.71581				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.70553				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	112.15112				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.66593				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.41279				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	101.22038				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.24171				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.00558				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.65938				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.62713				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 31/05/2024 Spot Bond					0.00000	101.19521				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	99.89582				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.94894				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.60802				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.65186				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.74882				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.82127				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.02711				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.81512				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.05991				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.73948				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.82104				0.00	0	
Total FRC319 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 FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.97615				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.75680				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.42911				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.57860				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.45928				0.00	0	10,000,00
Total FRC327 SPOT										0.00	0	10,000,00
Total For FRC327										0.00	0	10,000,00
FRC32: On 27/12/2022 Spot Bond					0.00000	100.98696				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	99.91897				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.26560				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.55790				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.25597				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.29408				0.00	0	32,000,00
Total FRC339 SPOT										0.00	0	32,000,00
Total For FRC339										0.00	0	32,000,00
FRC34: On 20/02/2024 Spot Bond					0.00000	101.55325				0.00	0	70,000,00

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 FRC340 SPOT										0.00	0	70,000,00
Total For FRC340										0.00	0	70,000,00
FRC34 On 20/12/2024 Spot Bond					0.00000	100.97045				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.66542				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.28507				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.88153				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.38092				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.24834				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.14591				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.13715				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.07504				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.37927				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.14852				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.14862				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.16672				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.16543				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 31/01/2022 Spot Bond					0.00000	100.07017				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	101.68092				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.24762				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.06146				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond					0.00000	100.50578				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	99.84365				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.50856				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.80272				0.00	0	
Total FRC365 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 FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.10140				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.15401				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.89864				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	101.90428				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.14172				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.14107				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	101.95616				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.59669				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.97580				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.97028				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.67745				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.70880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 16/12/2021 Spot Bond					0.00000	100.48666				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.15000	3.15000	3.15000	174.92478				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.09000	3.09000	3.09000	174.95046				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.10000	3.10000	3.10000	174.94618				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.53000	103.03869	4.53000	103.01184				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.88500	111.85120	4.88500	111.82123				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.20423				0.00	0	43,000,00
Total FRJ022 SPOT										0.00	0	43,000,00
Total For FRJ022										0.00	0	43,000,00
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.15130				0.00	0	485,000,00
Total FRJ22 SPOT										0.00	0	485,000,00
Total For FRJ22										0.00	0	485,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.79241				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.78255				0.00	0	20,000,00
Total FRJ24 SPOT										0.00	0	20,000,00
Total For FRJ24										0.00	0	20,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.45562				0.00	24,000,000,000	13,000,000,00
Total FRJ25 SPOT										0.00	24,000,000,000	13,000,000,00
Total For FRJ25										0.00	24,000,000,000	13,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.87754				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.91416				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.58841				0.00	0	40,000,00
Total FRJ28 SPOT										0.00	0	40,000,00
Total For FRJ28										0.00	0	40,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.01476				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.59839				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.45800	4.45800	4.45800	98.94355				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.85500	4.85500	4.85500	112.24729				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.68216				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.10872				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.99500	110.30536	4.99500	110.27547				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.80000	223.31505	4.80000	223.25552				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.13500	108.37484	5.13500	108.34507				0.00	0	
Total FRS110 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 FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	222.62453				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.78000	149.30283	3.78000	149.26722				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	130.17080	3.70500	130.14000				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.93500	111.14534	4.93500	111.11540				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.95000	220.18166	4.95000	220.12208				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.00000	219.14903	5.00000	219.08947				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.31000	121.47639	3.31000	151.44682				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.03000	218.53229	5.03000	218.47271				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.13500	108.37484	5.13500	108.34507				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.39000	194.78292	4.39000	194.73305				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.88500	98.70015	5.88500	98.67109				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.28000	196.02363	4.28000	195.97403				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.34000	195.34576	4.34000	195.29601				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.54000	208.36369	5.54000	208.30407				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.83500	99.31169	5.83500	99.28257				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.13500	5.13500	5.13500	108.34507				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.11500	108.64813	5.11500	108.61834				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.15000	197.50157	4.15000	197.45226				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.31000	212.87659	5.31000	212.81695				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.28000	196.02363	4.28000	195.97403				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.28000	196.02363	4.28000	195.97403				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			3.68100	202.93992	3.68100	202.89183				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.08000	147.93184	4.08000	147.89536				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS147 On 31/01/2022 Spot Bond			2.21000	175.36256	2.21000	175.32801				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.63000	192.10685	4.63000	192.05643				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.67000	191.66493	4.67000	191.61441				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.05000	148.06826	4.05000	148.03187				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.14500	197.55866	4.14500	197.50936				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.68000	4.68000	4.68000	191.50410				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	5.87985				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.22390				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.24628				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.67541				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.60966				0.00	0	
Total FRS182 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 FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	203.94763				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	148.52080				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	183.57609				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	41.55667				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	99.96211				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	99.95601				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.28099				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.05327				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.29880				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.11961				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.58750				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.77128				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.66542				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.10155				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.27556				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond					0.00000	103.56973				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 On 13/10/2023 Spot Bond					0.00000	108.28661				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 On 23/10/2025 Spot Bond					0.00000	119.79185				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	102.63876				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.49463				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	80.74704				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.36697				0.00	0	
Total FRS243 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	114.77806				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.44698				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.35254				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.04577				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.04588				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	101.59943				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.04556				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.85184				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	111.41605				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	101.14770				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.85918				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	101.23369				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	
FRS265 On 31/03/2032 Spot Bond					0.00000	100.60210				0.00	0	
Total FRS265 SPOT										0.00	0	
Total For FRS265										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	111.53560				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.60663				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	109.30144				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27(On 14/07/2022 Spot Bond					0.00000	100.64142				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27(On 21/07/2022 Spot Bond					0.00000	104.43884				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27(On 31/03/2032 Spot Bond					0.00000	100.60299				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27(On 18/08/2022 Spot Bond					0.00000	101.05607				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27(On 26/11/2021 Spot Bond					0.00000	100.75322				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	100.59410				0.00	0	
Total FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS27(On 30/09/2024 Spot Bond					0.00000	100.75839				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27(On 21/09/2024 Spot Bond					0.00000	100.92534				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.84761				0.00	0	
Total FRS280 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 FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.30109				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 13/01/2022 Spot Bond					0.00000	100.14113				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.69500	9.69500	9.69500	100.51056				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.69500	9.69500	9.69500	100.51056				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.12182				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.99000	1.99000	1.99000	323.65566				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.73000	325.36349	1.73000	325.30368				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.73000	1.73000	1.73000	325.30368				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.45000	175.68639	1.45000	175.65540				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.45000	175.68639	1.45000	175.65540				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.97171				0.00	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 FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.83500	103.62197	4.83500	103.59434			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.32000	71.64640	4.32000	111.30440			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	151.96236			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.48000	3.48000	3.48000	150.65414			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.79000	2.79000	2.79000	318.65230			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.15000	7.15000	7.15000	102.07973			0.00	0	202,800,00
Total FRX23 SPOT									0.00	0	202,800,00
Total For FRX23									0.00	0	202,800,00
FRX24 On 10/12/2024 Spot Bond			6.94000	114.74181	6.94000	114.72043			0.00	0	39,900,00
Total FRX24 SPOT									0.00	0	39,900,00
Total For FRX24									0.00	0	39,900,00
FRX25 On 26/07/2025 Spot Bond			7.33000	110.39916	7.33000	110.37757			0.00	0	400,000,00
Total FRX25 SPOT									0.00	0	400,000,00
Total For FRX25									0.00	0	400,000,00
FRX26 On 01/10/2026 Spot Bond			7.90000	107.25564	7.90000	107.23282		54,506,840,000.00		6,899,600	3,449,80
Total FRX26 SPOT								54,506,840,000.00		6,899,600	3,449,80
Total For FRX26								54,506,840,000.00		6,899,600	3,449,80
FRX27 On 07/03/2027 Spot Bond			7.93000	111.27231	7.93000	111.24840			0.00	0	500,000,00
Total FRX27 SPOT									0.00	0	500,000,00
Total For FRX27									0.00	0	500,000,00
FRX28 On 26/07/2028 Spot Bond			8.35000	111.69683	8.35000	111.67201			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX30 On 31/01/2030 Spot Bond			9.12500	106.05622	9.12500	106.03051				0.00	0	100,000,00
Total FRX30 SPOT										0.00	0	100,000,00
Total For FRX30										0.00	0	100,000,00
FRX31 On 21/02/2031 Spot Bond			9.32000	102.98779	9.32000	102.96230				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.44000	108.02400	9.44000	107.99662			7,705,383,008,000.00		816,248,200	408,124,10
Total FRX32 SPOT									7,705,383,008,000.00		816,248,200	408,124,10
Total For FRX32									7,705,383,008,000.00		816,248,200	408,124,10
FRX45 On 14/04/2045 Spot Bond			10.73000	77.18119	10.73000	77.15902				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.90044				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.26188				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.03518				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.98459				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.01897				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.02908				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.23647				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.24885				0.00	0	
Total FST3A2 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 FST3A2										0.00	0	
FST3A: On 20/10/2026 Spot Bond					0.00000	100.26511				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A: On 20/10/2026 Spot Bond					0.00000	100.27320				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.66475				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.00757				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	100.98140				0.00	0	60,000.00
Total GH5A11 SPOT										0.00	0	60,000.00
Total For GH5A11										0.00	0	60,000.00
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.02926				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.98547				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.03091				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.44338				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.83000	114.43470	3.83000	114.40718				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.88160				0.00	0	40,000.00
Total GRT07 SPOT										0.00	0	40,000.00
Total For GRT07										0.00	0	40,000.00
GRT17 On 17/10/2023 Spot Bond			6.57000	106.93085	6.57000	106.91186				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.03475				0.00	0	26,000,00
Total GRT19 SPOT										0.00	0	26,000,00
Total For GRT19										0.00	0	26,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.11574				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.94000	107.03693	6.94000	107.01687				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.24857				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.10754				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.97808				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.22100				0.00	0	10,000,00
Total GRT25G SPOT										0.00	0	10,000,00
Total For GRT25G										0.00	0	10,000,00
GRT26 On 09/03/2028 Spot Bond					0.00000	101.59039				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.48440				0.00	0	60,000,00
Total GRT27 SPOT										0.00	0	60,000,00
Total For GRT27										0.00	0	60,000,00
GRT28 On 10/12/2021 Spot Bond					0.00000	100.70351				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.43814				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT30 On 10/12/2025 Spot Bond					0.00000	99.33159				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.89973				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.94195				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.76049				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.89879				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.20142				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.48581				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.00014				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.22989				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.59910				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.08367				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.51623				0.00	0	
Total GRT45 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 GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.15888				0.00	0	90,000,00
Total GRT47 SPOT										0.00	0	90,000,00
Total For GRT47										0.00	0	90,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	100.35986				0.00	0	10,000,00
Total GRT48 SPOT										0.00	0	10,000,00
Total For GRT48										0.00	0	10,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	101.53649				0.00	0	50,000,00
Total H10T1 SPOT										0.00	0	50,000,00
Total For H10T1										0.00	0	50,000,00
H10T2 On 30/09/2022 Spot Bond					0.00000	100.71298				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.12350				0.00	0	50,000,00
Total H10T4 SPOT										0.00	0	50,000,00
Total For H10T4										0.00	0	50,000,00
H12T2 On 12/08/2022 Spot Bond					0.00000	101.19712				0.00	0	40,000,00
Total H12T2 SPOT										0.00	0	40,000,00
Total For H12T2										0.00	0	40,000,00
H12T3 On 19/03/2025 Spot Bond					0.00000	100.63444				0.00	0	40,000,00
Total H12T3 SPOT										0.00	0	40,000,00
Total For H12T3										0.00	0	40,000,00
H12T4 On 28/09/2022 Spot Bond					0.00000	100.44125				0.00	0	30,000,00
Total H12T4 SPOT										0.00	0	30,000,00
Total For H12T4										0.00	0	30,000,00
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.87368				0.00	0	30,000,00
Total HC5T5 SPOT										0.00	0	30,000,00
Total For HC5T5										0.00	0	30,000,00
HILB08 On 29/03/2023 Spot Bond					0.00000	99.17661				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.10245				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.52693				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.94428				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.82889				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.79714				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.51903				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.48752				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.47860				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.33000	321.58120	2.33000	321.51685				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.68000	2.68000	2.68000	327.06922				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.37000	101.82841	10.37000	101.80043				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.86000	77.87029	4.86000	102.55596				0.00	0	10,000,000.00
Total HWAY33 SPOT										0.00	0	10,000,000.00
Total For HWAY33										0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
HWAY3 On 31/07/2034 Spot Bond			11.39000	88.14780	11.39000	88.12127				148,313,746,000.00	13,021,400	3,711,810,70
Total HWAY34 SPOT										148,313,746,000.00	13,021,400	3,711,810,70
Total For HWAY34										148,313,746,000.00	13,021,400	3,711,810,70
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.40698	100.00000	11.38187				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.46000	87.24139	11.46000	87.21498				0.00	0	5,300,000,00
Total HWAY35 SPOT										0.00	0	5,300,000,00
Total For HWAY35										0.00	0	5,300,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.40534	100.00000	11.38024				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	100.40949				0.00	0	15,068,000,00
Total HWF11 SPOT										0.00	0	15,068,000,00
Total For HWF11										0.00	0	15,068,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.21069				0.00	0	420,000,00
Total HWF12 SPOT										0.00	0	420,000,00
Total For HWF12										0.00	0	420,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.90850				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.66000	154.55569	2.63000	154.66721				178,823,201,284,000.00	67,226,767,400	367,894,082,30
Total I2025 SPOT										178,823,201,284,000.00	67,226,767,400	367,894,082,30
Total For I2025										178,823,201,284,000.00	67,226,767,400	367,894,082,30
I2029 On 31/03/2029 Spot Bond			3.36000	113.60476	3.36000	113.57881				33,290,214,048,000.00	9,907,801,800	212,412,508,20
Total I2029 SPOT										33,290,214,048,000.00	9,907,801,800	212,412,508,20
Total For I2029										33,290,214,048,000.00	9,907,801,800	212,412,508,20
I2033 On 28/02/2033 Spot Bond			4.03000	108.22793	4.03000	108.20120				333,635,928,951,000.00	82,788,071,700	164,010,944,80
Total I2033 SPOT										333,635,928,951,000.00	82,788,071,700	164,010,944,80
Total For I2033										333,635,928,951,000.00	82,788,071,700	164,010,944,80
I2038 On 31/01/2038 Spot Bond			4.21000	121.92488	4.23500	121.50253				617,887,817,946,000.00	146,766,702,600	325,261,073,40
Total I2038 SPOT										617,887,817,946,000.00	146,766,702,600	325,261,073,40
Total For I2038										617,887,817,946,000.00	146,766,702,600	325,261,073,40
I2046 On 31/03/2046 Spot Bond			4.23000	109.54693	4.25000	109.15149				434,067,765,390,000.00	102,616,493,000	330,475,061,60
Total I2046 SPOT										434,067,765,390,000.00	102,616,493,000	330,475,061,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For I2046										14,067,765,390,000.00	102,616,493,000	330,475,061,600
I2050 On 31/12/2050 Spot Bond			4.26000	112.30960	4.27000	112.07473				11,908,605,072,000.00	2,795,447,200	311,032,428,500
Total I2050 SPOT										11,908,605,072,000.00	2,795,447,200	311,032,428,500
Total For I2050										11,908,605,072,000.00	2,795,447,200	311,032,428,500
IBL101 On 24/05/2022 Spot Bond			6.46500	6.46500	6.46500	105.39996				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.37184				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.45000	320.83160	2.45000	320.76638				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.07168				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.00345				0.00	1,480,000,000	740,000,000
Total IBL115 SPOT										0.00	1,480,000,000	740,000,000
Total For IBL115										0.00	1,480,000,000	740,000,000
IBL123 On 14/02/2022 Spot Bond					0.00000	101.16059				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.09229				0.00	1,000,000,000	500,000,000
Total IBL124 SPOT										0.00	1,000,000,000	500,000,000
Total For IBL124										0.00	1,000,000,000	500,000,000
IBL128 On 11/04/2022 Spot Bond					0.00000	100.31476				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.93859				0.00	0	40,000,000
Total IBL129 SPOT										0.00	0	40,000,000
Total For IBL129										0.00	0	40,000,000
IBL130 On 22/07/2022 Spot Bond					0.00000	100.25658				0.00	0	45,000,000
Total IBL130 SPOT										0.00	0	45,000,000
Total For IBL130										0.00	0	45,000,000
IBL132 On 12/08/2024 Spot Bond					0.00000	99.85944				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.90002				0.00	600,000,000	300,000,000
Total IBL133 SPOT										0.00	600,000,000	300,000,000
Total For IBL133										0.00	600,000,000	300,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.34424				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.06536				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.99755				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.89593				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.82718				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.99369				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.98861				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.66361				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.46055				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.86683				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL149 On 25/08/2025 Spot Bond					0.00000	100.90449				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.07598				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.98036				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.18593				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.14924				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.15404				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.18233				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.05400				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.32173				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.38551				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.28192				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.01885				0.00	0	
Total IBL167 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 IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.05532				0.00	0	250,000,00
Total IBL168 SPOT										0.00	0	250,000,00
Total For IBL168										0.00	0	250,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.19085				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.19744				0.00	0	260,000,00
Total IBL178 SPOT										0.00	0	260,000,00
Total For IBL178										0.00	0	260,000,00
IBL179 On 15/11/2021 Spot Bond					0.00000	101.02193				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.97089				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.92799				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.96103				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.82280				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.71212				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.73740				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.35334				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.20218				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.53000	1.53000	1.53000	175.62088				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.17000	108.55658	7.17000	108.53579				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.80000	175.53710	1.80000	175.50448				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.54000	108.97580	5.54000	108.95962				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.71416				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.86500	106.01933	8.86500	105.99435				0.00	0	73,100,00
Total IDCG06 SPOT										0.00	0	73,100,00
Total For IDCG06										0.00	0	73,100,00
IDCG08 On 13/05/2030 Spot Bond			10.33000	110.59634	10.33000	110.75636				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.85796				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.46000	109.75154	9.46000	109.72383				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.33431				0.00	0	50,000,00
Total IDCG13 SPOT										0.00	0	50,000,00
Total For IDCG13										0.00	0	50,000,00
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.12399				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.21797				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.85408				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.24094				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.69503				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.45036				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.59928				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.30935				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.15037				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.71544				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.19000	104.89029	8.19000	104.86729				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	100.47852				0.00	0	
Total ING375 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 ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.87484				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.20566				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.35489				0.00	0	340,000,00
Total INLV06 SPOT										0.00	0	340,000,00
Total For INLV06										0.00	0	340,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	99.14554				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.36978				0.00	0	90,000,00
Total INLV08 SPOT										0.00	0	90,000,00
Total For INLV08										0.00	0	90,000,00
INLV09 On 24/08/2026 Spot Bond					0.00000	102.16194				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.71551				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.61635				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.62750				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.55762				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.92819				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.95835				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.26909				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.24157				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.26431				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.53190				0.00	400,000,000	200,000,000
Total IPF30 SPOT										0.00	400,000,000	200,000,000
Total For IPF30										0.00	400,000,000	200,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	99.08142				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.49125				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.75630				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.97417				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.71040				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	100.69976	2.75000	100.69222				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.04000	187.63167	5.04000	187.58035				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV035 On 07/04/2022 Spot Bond					0.00000	101.92523				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			2.95000	2.95000	2.95000	175.01042				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.76491				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.48500	8.48500	8.48500	105.78277				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.00020				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.39500	175.28391	2.39500	175.24851				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.48742				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.19821				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.94000	188.71212	4.94000	188.66102				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.96500	104.74044	6.96500	104.72058				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.40193				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	

Contract 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 IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.67956				0.00	0	70,000,00
Total IVC140 SPOT										0.00	0	70,000,00
Total For IVC140										0.00	0	70,000,00
IVC144 On 03/12/2021 Spot Bond					0.00000	100.90215				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.27290				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.31585				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.60836				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.88582				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.87343				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.98702				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	100.93712				0.00	0	69,000,00
Total IVC159 SPOT										0.00	0	69,000,00
Total For IVC159										0.00	0	69,000,00
IVC163 On 17/03/2022 Spot Bond					0.00000	100.72810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.87361				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.58488				0.00	0	30,000,00
Total IVC177 SPOT										0.00	0	30,000,00
Total For IVC177										0.00	0	30,000,00
IVC178 On 09/07/2023 Spot Bond					0.00000	100.36610				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.88380				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.88315				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.73516				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.71647	7.40000	102.69607				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.01082				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.04160				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.21071				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.72655				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC194 On 31/07/2022 Spot Bond			7.23000	101.85041	7.23000	101.83075				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.47689				0.00	0	30,000,00
Total IVC196 SPOT										0.00	0	30,000,00
Total For IVC196										0.00	0	30,000,00
IVC198 On 13/08/2026 Spot Bond					0.00000	101.49950				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.96029				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.30158	7.45000	101.28112				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.98626				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	109.72208	3.91012	104.07948				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.16580				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000				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	99.91241				0.00	0	
Total IVZ065 SPOT										0.00	0	
Total For IVZ065										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.83589				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	99.67530				0.00	0	
Total IVZ067 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 IVZ067									0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.59725		85,690,000,000,000.00	20,900,000,000	20,900,000,000	
Total IVZ068 SPOT								15,690,000,000,000.00	20,900,000,000	20,900,000,000	
Total For IVZ068								15,690,000,000,000.00	20,900,000,000	20,900,000,000	
IVZ069 On 09/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.51931		0.00	0	0	
Total IVZ069 SPOT								0.00	0	0	
Total For IVZ069								0.00	0	0	
IVZ070 On 15/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.45260		0.00	0	0	
Total IVZ070 SPOT								0.00	0	0	
Total For IVZ070								0.00	0	0	
IVZ071 On 06/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.19920		7,470,000,000,000.00	1,800,000,000	1,800,000,000	
Total IVZ071 SPOT								7,470,000,000,000.00	1,800,000,000	1,800,000,000	
Total For IVZ071								7,470,000,000,000.00	1,800,000,000	1,800,000,000	
IVZ072 On 13/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.12095		0.00	0	0	
Total IVZ072 SPOT								0.00	0	0	
Total For IVZ072								0.00	0	0	
IVZ073 On 27/01/2022 Spot Bond			4.15000	4.15000	4.15000	98.96480		0.00	0	0	
Total IVZ073 SPOT								0.00	0	0	
Total For IVZ073								0.00	0	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total JIBAR SPOT								0.00	0	0	
Total For JIBAR								0.00	0	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.82725		0.00	0	0	
Total JPM002 SPOT								0.00	0	0	
Total For JPM002								0.00	0	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.59858		0.00	2,375,000,000	1,187,500,000	
Total KAP012 SPOT								0.00	2,375,000,000	1,187,500,000	
Total For KAP012								0.00	2,375,000,000	1,187,500,000	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.13965		0.00	0	30,000,000	
Total KAP013 SPOT								0.00	0	30,000,000	
Total For KAP013								0.00	0	30,000,000	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.20697		0.00	0	0	
Total KAP014 SPOT								0.00	0	0	
Total For KAP014								0.00	0	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.46280		0.00	0	2,500,000,000	

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 KAP015 SPOT										0.00	0	2,500,000.00
Total For KAP015										0.00	0	2,500,000.00
KAP015 On 29/04/2022 Spot Bond					0.00000	100.36507				0.00	0	60,000.00
Total KAP016 SPOT										0.00	0	60,000.00
Total For KAP016										0.00	0	60,000.00
KAP016 On 19/10/2023 Spot Bond					0.00000	100.22593				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.41430				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.07067				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.74345				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.74605				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 24/10/2022 Spot Bond					0.00000	100.95787				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.94000	120.91370	8.94000	120.88448				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.99819				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.96000	103.66127	6.96000	103.64178			6,510,635,952,000.00	935,436,200	508,218,100	
Total LGL06 SPOT									6,510,635,952,000.00	935,436,200	508,218,100	
Total For LGL06									6,510,635,952,000.00	935,436,200	508,218,100	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.35718				0.00	0	50,000.00
Total LGL07 SPOT										0.00	0	50,000.00
Total For LGL07										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 Intert
LGL08 On 28/02/2023 Spot Bond					0.00000	101.70082				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.12354				0.00	270,009,600	135,004,800
Total LGL09 SPOT										0.00	270,009,600	135,004,800
Total For LGL09										0.00	270,009,600	135,004,800
LGL10 On 08/10/2025 Spot Bond					0.00000	99.89367				0.00	40,047,200	20,023,600
Total LGL10 SPOT										0.00	40,047,200	20,023,600
Total For LGL10										0.00	40,047,200	20,023,600
LGL11 On 09/09/2026 Spot Bond					0.00000	101.32091				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	102.15693				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.74527				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.08971				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.12004				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.93349				0.00	0	500,000,000
Total MBF063 SPOT										0.00	0	500,000,000
Total For MBF063										0.00	0	500,000,000
MBF06: On 30/09/2022 Spot Bond					0.00000	100.68916				0.00	0	2,000,000,000
Total MBF065 SPOT										0.00	0	2,000,000,000
Total For MBF065										0.00	0	2,000,000,000
MBF06: On 17/11/2021 Spot Bond					0.00000	100.91076				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.98446				0.00	0	
Total MBF068 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 MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.77492				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.13468				0.00	0	50,000,00
Total MBF070 SPOT										0.00	0	50,000,00
Total For MBF070										0.00	0	50,000,00
MBF07: On 17/09/2024 Spot Bond					0.00000	100.60151				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.52397				0.00	2,400,000,000	1,230,000,00
Total MBP038 SPOT										0.00	2,400,000,000	1,230,000,00
Total For MBP038										0.00	2,400,000,000	1,230,000,00
MBP04: On 23/02/2023 Spot Bond					0.00000	100.97835				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.01941				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.84619				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	101.02596				0.00	1,600,000,000	840,000,00
Total MBP046 SPOT										0.00	1,600,000,000	840,000,00
Total For MBP046										0.00	1,600,000,000	840,000,00
MBP04: On 26/02/2024 Spot Bond					0.00000	100.91031				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.47795				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.48775				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	101.22474				0.00	0	330,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total MBP050 SPOT										0.00	0	330,000,00
Total For MBP050										0.00	0	330,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.93250				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.47114				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.19000	8.19000	8.19000	112.42133			196,560,000,000.00		24,000,000	12,000,00
Total MMIG04 SPOT									196,560,000,000.00		24,000,000	12,000,00
Total For MMIG04									196,560,000,000.00		24,000,000	12,000,00
MMIG0 On 12/08/2022 Spot Bond			6.35900	105.77807	6.35900	105.76008			0.00		0	1,163,300,00
Total MMIG05 SPOT									0.00		0	1,163,300,00
Total For MMIG05									0.00		0	1,163,300,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.42146			0.00		0	
Total MMIG06 SPOT									0.00		0	
Total For MMIG06									0.00		0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.76088			0.00		0	300,000,00
Total MMIG07 SPOT									0.00		0	300,000,00
Total For MMIG07									0.00		0	300,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.70564			0.00		0	
Total MML01 SPOT									0.00		0	
Total For MML01									0.00		0	
MML02 On 10/12/2026 Spot Bond			8.84000	105.50572	8.84000	105.48079			0.00		0	
Total MML02 SPOT									0.00		0	
Total For MML02									0.00		0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.84289			0.00		0	
Total MML03 SPOT									0.00		0	
Total For MML03									0.00		0	
MML04 On 15/03/2028 Spot Bond			9.09000	95.02666	9.09000	95.29880			0.00		0	
Total MML04 SPOT									0.00		0	
Total For MML04									0.00		0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.13262			0.00		0	40,000,00
Total MTN07 SPOT									0.00		0	40,000,00
Total For MTN07									0.00		0	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
MTN09 On 11/10/2022 Spot Bond					0.00000	101.03114				0.00	90,000,000	8,610,000,00
Total MTN09 SPOT										0.00	90,000,000	8,610,000,00
Total For MTN09										0.00	90,000,000	8,610,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	101.68481				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.67191				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.59047				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	99.89323				0.00	800,000,000	400,000,00
Total MTN14 SPOT										0.00	800,000,000	400,000,00
Total For MTN14										0.00	800,000,000	400,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	99.88885				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.78191				0.00	300,000,000	1,200,000,00
Total MTN16 SPOT										0.00	300,000,000	1,200,000,00
Total For MTN16										0.00	300,000,000	1,200,000,00
MTN17 On 30/05/2024 Spot Bond					0.00000	101.51268				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.28888				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.83558				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.67339				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.70880				0.00	0	50,000,00
Total MTN21 SPOT										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 For MTN21										0.00	0	50,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.06304				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.78500	100.36815	8.78500	100.34470				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.06838				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.67592				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.91077				0.00	3,496,400,000	1,748,200,00
Total MTN26 SPOT										0.00	3,496,400,000	1,748,200,00
Total For MTN26										0.00	3,496,400,000	1,748,200,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.37984				0.00	5,188,000,000	2,594,000,00
Total MTN27 SPOT										0.00	5,188,000,000	2,594,000,00
Total For MTN27										0.00	5,188,000,000	2,594,000,00
MTN28 On 15/03/2025 Spot Bond					0.00000	100.69178				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.95543				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.98861				0.00	2,963,600,000	1,481,800,00
Total MTN30 SPOT										0.00	2,963,600,000	1,481,800,00
Total For MTN30										0.00	2,963,600,000	1,481,800,00
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.44726				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.09452				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.09452				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total MWAR04 SPOT									0.00	0	
Total For MWAR04									0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.17208			0.00	0	300,000,00
Total MWAR05 SPOT									0.00	0	300,000,00
Total For MWAR05									0.00	0	300,000,00
MWAR(On 22/02/2024 Spot Bond					0.00000	101.17201			0.00	0	30,000,00
Total MWAR06 SPOT									0.00	0	30,000,00
Total For MWAR06									0.00	0	30,000,00
N6D26 On 20/03/2026 Spot Bond					0.00000	101.15610			0.00	0	
Total N6D26 SPOT									0.00	0	
Total For N6D26									0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.69284			0.00	0	
Total N6E26 SPOT									0.00	0	
Total For N6E26									0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.89137			0.00	0	
Total N6F26 SPOT									0.00	0	
Total For N6F26									0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.26004			0.00	0	
Total N6G26 SPOT									0.00	0	
Total For N6G26									0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.60276			0.00	0	
Total N7B25 SPOT									0.00	0	
Total For N7B25									0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.77455			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.92039			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.05435			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.70000	105.31278	6.70000	105.29392			9,380,000,000,000.00	1,400,000,000	700,000,00
Total NAM01 SPOT									9,380,000,000,000.00	1,400,000,000	700,000,00
Total For NAM01									9,380,000,000,000.00	1,400,000,000	700,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
NAM03 On 01/08/2023 Spot Bond			7.05000	107.40890	7.05000	107.38868			6,274,500,000,000.00	890,000,000	445,000,000
Total NAM03 SPOT									6,274,500,000,000.00	890,000,000	445,000,000
Total For NAM03									6,274,500,000,000.00	890,000,000	445,000,000
NAM04 On 01/08/2026 Spot Bond			9.72000	105.60029	9.72000	105.57306			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.21206			0.00	0	10,000,000
Total NBG01G SPOT									0.00	0	10,000,000
Total For NBG01G									0.00	0	10,000,000
NBG02 On 30/04/2024 Spot Bond					0.00000	100.16532			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.05183			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.38587			0.00	0	57,000,000
Total NBG04G SPOT									0.00	0	57,000,000
Total For NBG04G									0.00	0	57,000,000
NBG05 On 25/10/2024 Spot Bond					0.00000	100.10851			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.05110			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.61500	107.94041	6.61500	107.92101			553,014,000,000.00	83,600,000	41,800,000
Total NBK13A SPOT									553,014,000,000.00	83,600,000	41,800,000
Total For NBK13A									553,014,000,000.00	83,600,000	41,800,000
NBK15 On 11/02/2022 Spot Bond			5.91500	102.73020	5.91500	102.71383			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.10400	108.82798	7.10400	108.80735			13,939,598,092,800.00	1,962,218,200	1,042,009,100
Total NBK16A SPOT									13,939,598,092,800.00	1,962,218,200	1,042,009,100
Total For NBK16A									13,939,598,092,800.00	1,962,218,200	1,042,009,100
NBK17 On 22/04/2026 Spot Bond			8.34000	106.22509	8.34000	106.20125			0.00	0	
Total NBK17A 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 NBK17A										0.00	0	
NBK19, On 01/06/2022 Spot Bond			6.44500	105.85270	6.44500	105.83435				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20, On 01/06/2026 Spot Bond			7.65000	114.67519	7.65000	114.65167				0.00	0	94,400,00
Total NBK20A SPOT										0.00	0	94,400,00
Total For NBK20A										0.00	0	94,400,00
NBK21, On 21/07/2027 Spot Bond			8.60500	111.99796	8.60500	111.97231				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22, On 19/11/2022 Spot Bond			5.54000	109.12392	5.54000	109.10771				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23, On 19/11/2025 Spot Bond			7.32500	116.44803	7.32500	116.42526				0.00	0	38,600,00
Total NBK23A SPOT										0.00	0	38,600,00
Total For NBK23A										0.00	0	38,600,00
NBK24, On 19/11/2027 Spot Bond			8.36500	116.98307	8.36500	116.95702				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24, On 11/02/2022 Spot Bond					0.00000	101.19383				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25, On 17/02/2023 Spot Bond			6.03000	6.03000	6.03000	107.87905				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25, On 12/02/2025 Spot Bond					0.00000	103.42095				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	41.83487	100.00000	41.74278				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26, On 22/04/2026 Spot Bond					0.00000	102.74022				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27, On 10/05/2026 Spot Bond			8.67500	114.45131	8.67500	114.42490				0.00	0	36,500,00

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 NBK27A SPOT										0.00	0	36,500,00
Total For NBK27A										0.00	0	36,500,00
NBK28/ On 02/08/2023 Spot Bond			6.17000	108.78012	6.17000	108.76216				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			7.86500	112.94920	7.86500	112.92552				0.00	0	56,900,00
Total NBK29A SPOT										0.00	0	56,900,00
Total For NBK29A										0.00	0	56,900,00
NBK30/ On 20/02/2024 Spot Bond			6.40000	108.67221	6.40000	108.65361				0.00	0	11,600,00
Total NBK30A SPOT										0.00	0	11,600,00
Total For NBK30A										0.00	0	11,600,00
NBK31/ On 09/11/2023 Spot Bond			6.12000	110.70201	6.12000	110.68388				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.44793				0.00	0	110,000,00
Total NBK31B SPOT										0.00	0	110,000,00
Total For NBK31B										0.00	0	110,000,00
NBK35I On 10/05/2023 Spot Bond					0.00000	102.89069				0.00	0	14,000,00
Total NBK35B SPOT										0.00	0	14,000,00
Total For NBK35B										0.00	0	14,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	105.02286				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.51500	10.51500	10.51500	74.18757				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.85721				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.29735				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.70157				0.00	0	26,000,00
Total NBK43B SPOT										0.00	0	26,000,00
Total For NBK43B										0.00	0	26,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK45I On 15/02/2023 Spot Bond					0.00000	101.74668				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.03931				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.41613				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.10602				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.82418				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.10419				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.04719				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.69423				0.00	19,220,000,000	9,610,000,000
Total NBK52B SPOT										0.00	19,220,000,000	9,610,000,000
Total For NBK52B										0.00	19,220,000,000	9,610,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	101.55820				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.70937				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.08733				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.00003				0.00	0	
Total NBKB56 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 NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.07992				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.42979				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.13036				0.00	0	120,000,00
Total NBKB59 SPOT										0.00	0	120,000,00
Total For NBKB59										0.00	0	120,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.33710				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.06769				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.19605				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.26069				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.68116				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			9.68500	103.30055	9.68500	103.27357				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.67531				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			9.72000	102.85304	9.72000	102.82608				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.68116				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.69038				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.70206				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.80520				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.80520				0.00	0	30,000,00
Total NDAL03 SPOT										0.00	0	30,000,00
Total For NDAL03										0.00	0	30,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.09453				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.21663				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.88915				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.47479				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.84322				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.04552				0.00	0	
Total NGL05 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 NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.14574				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.60068				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.56197				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.87877				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.11361				0.00	2,240,000,000	1,120,000,000
Total NGLT1A SPOT										0.00	2,240,000,000	1,120,000,000
Total For NGLT1A										0.00	2,240,000,000	1,120,000,000
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.37382				0.00	800,000,000	460,000,000
Total NGLT1B SPOT										0.00	800,000,000	460,000,000
Total For NGLT1B										0.00	800,000,000	460,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	103.89983				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.59439				0.00	100,000,000	110,000,000
Total NGT104 SPOT										0.00	100,000,000	110,000,000
Total For NGT104										0.00	100,000,000	110,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	104.42854				0.00	920,000,000	460,000,000
Total NGT105 SPOT										0.00	920,000,000	460,000,000
Total For NGT105										0.00	920,000,000	460,000,000
NGT10 On 05/08/2025 Spot Bond					0.00000	102.76497				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.22403				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.31715				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.01143				0.00	7,140,000,000	3,570,000,00
Total NGT1G SPOT										0.00	7,140,000,000	3,570,000,00
Total For NGT1G										0.00	7,140,000,000	3,570,000,00
NHM00 On 16/04/2022 Spot Bond					0.00000	101.31209				0.00	0	40,000,00
Total NHM007 SPOT										0.00	0	40,000,00
Total For NHM007										0.00	0	40,000,00
NHM00 On 26/04/2022 Spot Bond					0.00000	101.24826				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.66751				0.00	0	40,000,00
Total NHM011 SPOT										0.00	0	40,000,00
Total For NHM011										0.00	0	40,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	101.85021				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.28771				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.96701				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.81286				0.00	5,646,923,800	2,823,461,90
Total NHM016 SPOT										0.00	5,646,923,800	2,823,461,90
Total For NHM016										0.00	5,646,923,800	2,823,461,90
NHM01 On 25/05/2023 Spot Bond					0.00000	104.40226				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.63238				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	105.05984				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI202 On 07/12/2033 Spot Bond			5.00000	5.00000	5.00000	219.08947				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.65000	3.65000	3.65000	203.25735				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.38500	3.38500	3.38500	151.09651				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.65500	3.65500	3.65500	111.32734				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			4.98500	4.98500	4.98500	110.41492				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.49000	3.49000	3.49000	150.60766				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	203.75189	3.45000	203.70495				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.29000	3.29000	3.29000	151.54040				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.29500	3.29500	3.29500	207.49689				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.44000	205.80064	3.44000	205.75321				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.10000	108.85363	5.10000	108.82383				0.00	0	
Total NILB17 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 NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.84750				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.83590				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.91491				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	135.12050				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.87300				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.01110				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.42420				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.09667				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.99720				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.27050				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.71170				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.15290				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.11385				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.64230				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	148.80330				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.48296				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	148.58810				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	143.51400				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.77273				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	127.99540				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.47765				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	97.73251				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	93.33336				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN058 On 18/09/2025 Spot Bond					0.00000	97.65409				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.81360				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.80340				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.13045				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.04610				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.65537				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	101.06436				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.70230				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.78420				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.75873				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.70230				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.29907				0.00	0	90,000,00
Total NN114 SPOT										0.00	0	90,000,00

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 NN114										0.00	0	90,000,00
NN115 On 13/10/2023 Spot Bond					0.00000	100.39524				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.23900				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	101.05590				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	126.63000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	123.01000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	128.77000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	127.22000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	126.63040				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	115.50370				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	101.02414				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.22226				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	112.40420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	115.50370				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	112.39260				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.46264				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	93.40380				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	100.82990				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/11/2021 Spot Bond					0.00000	102.20760				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	99.96152				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04 On 08/11/2021 Spot Bond					0.00000	99.92390				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF05(On 12/11/2021 Spot Bond					0.00000	99.86967				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05(On 18/11/2021 Spot Bond					0.00000	100.99425				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05(On 22/02/2022 Spot Bond					0.00000	100.99534				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05(On 23/11/2021 Spot Bond					0.00000	100.92581				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05(On 30/11/2021 Spot Bond					0.00000	100.83143				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF05(On 08/12/2021 Spot Bond					0.00000	100.70579				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05(On 13/12/2021 Spot Bond					0.00000	100.63082				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05(On 22/03/2022 Spot Bond					0.00000	100.56187				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05(On 22/03/2022 Spot Bond					0.00000	100.55392				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05(On 22/03/2022 Spot Bond					0.00000	100.55392				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06(On 12/09/2024 Spot Bond					0.00000	102.00510				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06(On 28/03/2022 Spot Bond					0.00000	100.48161				0.00	0	
Total NNF060 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF060										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.46498				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.46956				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06 On 04/01/2022 Spot Bond					0.00000	100.45258				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	100.27195				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	100.27195				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF06 On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			010,000,000,000,000.00	10,100,000,000	10,000,000,00	
Total NNF066 SPOT									10,000,000,000,000.00	10,100,000,000	10,000,000,00	
Total For NNF066									10,000,000,000,000.00	10,100,000,000	10,000,000,00	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	132.01667				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.62971				0.00	0	138,592,80
Total NQ1A24 SPOT										0.00	0	138,592,80
Total For NQ1A24										0.00	0	138,592,80
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.08292				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.08494				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.00333				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.81949				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.79421				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.16253				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.11395				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.90660				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.94904				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.93563				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.12000	104.92932	7.12000	104.90905				0.00	0	7,000,00
Total NRA022 SPOT										0.00	0	7,000,00
Total For NRA022										0.00	0	7,000,00
NRA02 On 31/05/2023 Spot Bond			2.66000	203.74093	2.66000	203.69836				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.13000	115.72737	10.13000	115.69612				0.00	0	620,000,00
Total NRA028 SPOT										0.00	0	620,000,00
Total For NRA028										0.00	0	620,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	17.59113	100.00000	17.55219				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	100.76342				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC23 On 15/02/2023 Spot Bond					0.00000	101.51213				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.06648				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.70327				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.71273				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.58959				0.00	0	100,000,00
Total NTC29 SPOT										0.00	0	100,000,00
Total For NTC29										0.00	0	100,000,00
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.81330				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.04510				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	100.65198				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.88843				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.41000	102.70696	6.41000	102.68935				0.00	0	30,000,00
Total OML06 SPOT										0.00	0	30,000,00
Total For OML06										0.00	0	30,000,00
OML07 On 19/03/2025 Spot Bond			7.92000	110.18031	7.92000	110.15667			3,317,154,192,000.00		418,832,600	1,739,416,300
Total OML07 SPOT									3,317,154,192,000.00		418,832,600	1,739,416,300

Contract 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 OML07										3,317,154,192,000.00	418,832,600	1,739,416,30
OML09 On 14/09/2022 Spot Bond			6.63500	105.00420	6.63500	104.98527				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.39500	111.12204	8.39500	111.09681				0.00	0	660,000,00
Total OML10 SPOT										0.00	0	660,000,00
Total For OML10										0.00	0	660,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.65777				0.00	0	50,000,00
Total OML11 SPOT										0.00	0	50,000,00
Total For OML11										0.00	0	50,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.21090				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.58399				0.00	0	100,000,00
Total OML13 SPOT										0.00	0	100,000,00
Total For OML13										0.00	0	100,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	101.06131				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.07347				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.39783				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.14879				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.97833				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.99777				0.00	0	40,000,00
Total PMM56 SPOT										0.00	0	40,000,00
Total For PMM56										0.00	0	40,000,00
PMM57 On 08/10/2023 Spot Bond					0.00000	100.39873				0.00	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 PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.12001				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.26147				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.28167				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.30187				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			8.09000	113.81185	7.94000	114.44816			027,490,499,144,000.00	2,228,367,181,600	2,580,287,027,200	
Total R186 SPOT									27,490,499,144,000.00	228,367,181,600	580,287,027,200	
Total For R186									27,490,499,144,000.00	228,367,181,600	580,287,027,200	
R197 On 07/12/2023 Spot Bond			1.42000	327.34031	1.38000	327.53939			41,291,954,788,000.00	29,078,841,400	89,059,609,900	
Total R197 SPOT									41,291,954,788,000.00	29,078,841,400	89,059,609,900	
Total For R197									41,291,954,788,000.00	29,078,841,400	89,059,609,900	
R202 On 07/12/2033 Spot Bond			4.01500	240.62019	4.00000	240.90725			25,573,945,606,000.00	6,369,600,400	204,233,247,200	
Total R202 SPOT									25,573,945,606,000.00	6,369,600,400	204,233,247,200	
Total For R202									25,573,945,606,000.00	6,369,600,400	204,233,247,200	
R2023 On 28/02/2023 Spot Bond			5.54000	104.14077	5.45000	104.24110			480,359,120,858,000.00	267,212,837,700	926,130,076,300	
Total R2023 SPOT									480,359,120,858,000.00	267,212,837,700	926,130,076,300	
Total For R2023									480,359,120,858,000.00	267,212,837,700	926,130,076,300	
R2030 On 31/01/2030 Spot Bond			9.59000	93.12314	9.48500	93.65657			698,944,172,104,000.00	1,949,837,765,600	1,975,852,832,600	
Total R2030 SPOT									698,944,172,104,000.00	1,949,837,765,600	1,975,852,832,600	
Total For R2030									698,944,172,104,000.00	1,949,837,765,600	1,975,852,832,600	
R2032 On 31/03/2032 Spot Bond			10.16500	88.62944	10.07000	89.15922			312,876,460,309,500.00	817,794,044,300	1,626,643,184,200	
Total R2032 SPOT									312,876,460,309,500.00	817,794,044,300	1,626,643,184,200	
Total For R2032									312,876,460,309,500.00	817,794,044,300	1,626,643,184,200	
R2035 On 28/02/2035 Spot Bond			10.59500	89.41154	10.54500	89.70841			194,486,708,120,000.00	962,197,896,000	1,176,198,038,800	
Total R2035 SPOT									194,486,708,120,000.00	962,197,896,000	1,176,198,038,800	
Total For R2035									194,486,708,120,000.00	962,197,896,000	1,176,198,038,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2037 On 31/01/2037 Spot Bond			10.81000	85.09155	10.75000	85.45471			176,065,104,359,000.00	941,356,623,900	476,366,520,00
Total R2037 SPOT									'6,065,104,359,000.00	941,356,623,900	476,366,520,00
Total For R2037									'6,065,104,359,000.00	941,356,623,900	476,366,520,00
R2040 On 31/01/2040 Spot Bond			10.92500	87.20443	10.87500	87.52524			827,931,622,890,000.00	533,449,118,800	918,887,669,30
Total R2040 SPOT									27,931,622,890,000.00	533,449,118,800	918,887,669,30
Total For R2040									27,931,622,890,000.00	533,449,118,800	918,887,669,30
R2044 On 31/01/2044 Spot Bond			10.95500	83.97932	10.90000	84.34202			252,452,337,692,000.00	479,457,082,400	687,912,702,40
Total R2044 SPOT									2,452,337,692,000.00	479,457,082,400	687,912,702,40
Total For R2044									2,452,337,692,000.00	479,457,082,400	687,912,702,40
R2048 On 28/02/2048 Spot Bond			10.91000	82.93057	10.85500	83.30429			245,837,464,642,000.00	1,580,736,706,200	536,124,786,70
Total R2048 SPOT									15,837,464,642,000.00	580,736,706,200	536,124,786,70
Total For R2048									15,837,464,642,000.00	580,736,706,200	536,124,786,70
R209 On 31/03/2036 Spot Bond			10.56500	68.99664	10.51000	69.28603			174,718,588,374,500.00	489,798,257,300	981,939,988,30
Total R209 SPOT									'4,718,588,374,500.00	489,798,257,300	981,939,988,30
Total For R209									'4,718,588,374,500.00	489,798,257,300	981,939,988,30
R210 On 31/03/2028 Spot Bond			2.94500	211.82141	2.94000	211.83728			14,258,311,445,500.00	4,841,531,900	68,801,104,70
Total R210 SPOT									14,258,311,445,500.00	4,841,531,900	68,801,104,70
Total For R210									14,258,311,445,500.00	4,841,531,900	68,801,104,70
R212 On 31/01/2022 Spot Bond			1.20400	175.79145	1.20000	175.76337			976,203,200,000,000.00	810,800,000,000	509,468,792,10
Total R212 SPOT									'6,203,200,000,000.00	810,800,000,000	509,468,792,10
Total For R212									'6,203,200,000,000.00	810,800,000,000	509,468,792,10
R213 On 28/02/2031 Spot Bond			9.93000	83.66571	9.83000	84.17426			269,158,294,864,000.00	832,745,044,800	840,472,033,80
Total R213 SPOT									9,158,294,864,000.00	832,745,044,800	840,472,033,80
Total For R213									9,158,294,864,000.00	832,745,044,800	840,472,033,80
R214 On 28/02/2041 Spot Bond			10.93500	65.75510	10.89000	65.99274			585,133,009,864,000.00	236,409,054,400	919,815,626,40
Total R214 SPOT									15,133,009,864,000.00	236,409,054,400	919,815,626,40
Total For R214									15,133,009,864,000.00	236,409,054,400	919,815,626,40
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.93349			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.54647			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.14190			0.00	0	
Total RDFB12 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 RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.29613				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.01690				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.88454				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.27224				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.89446				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.69775				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.59964				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.62745				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.50918				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.94884				0.00	170,000,000	170,000,000
Total RDFB23 SPOT										0.00	170,000,000	170,000,000
Total For RDFB23										0.00	170,000,000	170,000,000
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.68665				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	99.98583				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.10901				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.59925				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.72784				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.90516				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.44928				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.09580				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.36241				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.38678				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.42123				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.62040				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.33882				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES41 On 30/11/2022 Spot Bond					0.00000	100.97462				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.14824				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.17519				0.00	400,000,000	200,000,000
Total RES50 SPOT										0.00	400,000,000	200,000,000
Total For RES50										0.00	400,000,000	200,000,000
RES52 On 07/05/2024 Spot Bond					0.00000	99.91525				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.67151				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.13000	108.34913	7.13000	108.32840				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.08500	95.45453	12.08500	95.42393				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.13000	101.05406	11.13000	101.02416				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.85540				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.17500	101.08209	10.17500	101.05469				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.61000	108.26613	5.61000	108.24984				0.00	0	
Total SBK23 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 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	99.99999				0.00	0	100,000,00
Total SBN02 SPOT										0.00	0	100,000,00
Total For SBN02										0.00	0	100,000,00
SBN03 On 03/08/2026 Spot Bond					0.00000	99.99989				0.00	0	100,000,00
Total SBN03 SPOT										0.00	0	100,000,00
Total For SBN03										0.00	0	100,000,00
SBS20 On 15/05/2026 Spot Bond			7.84000	112.98738	7.84000	112.96378				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.90899				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.76000	109.10210	6.76000	109.08238				0.00	0	63,700,00
Total SBS27 SPOT										0.00	0	63,700,00
Total For SBS27										0.00	0	63,700,00
SBS3 On 25/05/2026 Spot Bond			7.89500	104.75058	7.89500	104.72855				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.11000	111.26116	8.11000	111.23701				0.00	0	48,300,00
Total SBS31 SPOT										0.00	0	48,300,00
Total For SBS31										0.00	0	48,300,00
SBS34 On 19/09/2024 Spot Bond			6.93500	109.36437	6.93500	109.34377				0.00	0	25,400,00
Total SBS34 SPOT										0.00	0	25,400,00
Total For SBS34										0.00	0	25,400,00
SBS38 On 29/01/2025 Spot Bond			7.13000	107.95297	7.13000	107.93241				0.00	0	20,000,00
Total SBS38 SPOT										0.00	0	20,000,00
Total For SBS38										0.00	0	20,000,00
SBS39 On 29/01/2030 Spot Bond			8.99000	106.66007	8.99000	106.63458				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.47000	104.13421	4.47000	104.12148				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.68500	103.97593	5.68500	103.96010				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.59500	110.13589	7.59500	110.11358				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.39000	111.05149	8.39000	111.02669				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.87000	108.12017	5.87000	108.10318				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.35011				0.00	0	100,000,00
Total SBS47 SPOT										0.00	0	100,000,00
Total For SBS47										0.00	0	100,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	100.27217				0.00	0	40,000,00
Total SBS49 SPOT										0.00	0	40,000,00
Total For SBS49										0.00	0	40,000,00
SBS50 On 31/01/2022 Spot Bond			4.25500	103.65209	4.25500	103.64013				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.59000	6.59000	6.59000	109.02290				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.46161				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.76939				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.17298				0.00	0	17,140,000,00
Total SBS55 SPOT										0.00	0	17,140,000,00
Total For SBS55										0.00	0	17,140,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS56 On 12/06/2022 Spot Bond			5.08000	105.79503	5.08000	105.78053				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.39576				0.00	0	60,000,00
Total SBS57 SPOT										0.00	0	60,000,00
Total For SBS57										0.00	0	60,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.47520				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.63964				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.69005				0.00	0	10,000,00
Total SBS62 SPOT										0.00	0	10,000,00
Total For SBS62										0.00	0	10,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	100.87923				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.09535				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.82886				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.71045				0.00	0	570,000,00
Total SBS66 SPOT										0.00	0	570,000,00
Total For SBS66										0.00	0	570,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.41305				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.38050				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.91664				0.00	0	
Total SBS69 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 SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.78000	325.04609	1.78000	324.98589			1,815,600,000,000.00	1,020,000,000	510,000,000
Total SBSI11 SPOT									1,815,600,000,000.00	1,020,000,000	510,000,000
Total For SBSI11									1,815,600,000,000.00	1,020,000,000	510,000,000
SBSI14 On 07/12/2033 Spot Bond			5.02000	5.02000	5.02000	218.67807			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSS14									0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.97219			0.00	0	
Total SBSS01 SPOT									0.00	0	
Total For SBSS01									0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	101.00602			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.31846			0.00	600,000,000	630,000,000
Total SBT101 SPOT									0.00	600,000,000	630,000,000
Total For SBT101									0.00	600,000,000	630,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	103.71321			0.00	0	
Total SBT102 SPOT									0.00	0	
Total For SBT102									0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.37779			0.00	0	24,700,000,000
Total SBT103 SPOT									0.00	0	24,700,000,000
Total For SBT103									0.00	0	24,700,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	104.95154			0.00	1,000,000,000	1,000,000,000
Total SBT104 SPOT									0.00	1,000,000,000	1,000,000,000
Total For SBT104									0.00	1,000,000,000	1,000,000,000
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,640,000,000
Total SBT105 SPOT									0.00	0	1,640,000,000
Total For SBT105									0.00	0	1,640,000,000
SBT106 On 31/12/2026 Spot Bond					0.00000	100.44941			0.00	0	460,000,000
Total SBT106 SPOT									0.00	0	460,000,000
Total For SBT106									0.00	0	460,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	103.79428			0.00	0	
Total SBT201 SPOT									0.00	0	
Total For SBT201									0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.56151			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.82000	111.16444	6.82000	111.14407				0.00	0	2,409,100,00
Total SBT203 SPOT										0.00	0	2,409,100,00
Total For SBT203										0.00	0	2,409,100,00
SBT204 On 16/04/2024 Spot Bond					0.00000	100.70209				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.57463				0.00	0	29,500,000,00
Total SBT206 SPOT										0.00	0	29,500,000,00
Total For SBT206										0.00	0	29,500,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	107.02794				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	103.47798				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.70375				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.80764				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.12458				0.00	0	90,000,00
Total SLI5 SPOT										0.00	0	90,000,00
Total For SLI5										0.00	0	90,000,00
SLI6 On 16/08/2028 Spot Bond					0.00000	101.16511				0.00	1,486,000,000	803,000,00
Total SLI6 SPOT										0.00	1,486,000,000	803,000,00
Total For SLI6										0.00	1,486,000,000	803,000,00
SLI7 On 16/08/2028 Spot Bond			8.88000	105.45968	8.88000	99.45433				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.16693				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	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
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.22806				0.00	0	57,000,00
Total SLRA5 SPOT										0.00	0	57,000,00
Total For SLRA5										0.00	0	57,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.20959				0.00	0	30,000,00
Total SLRA6 SPOT										0.00	0	30,000,00
Total For SLRA6										0.00	0	30,000,00
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.19891				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.28423				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.17765				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.28423				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.26288				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.41216				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.73352				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.32687				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.31619				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.25000	106.77521	7.25000	106.75433				3,203,667,700,000.00	441,885,200	220,942,60
Total SNT03 SPOT										3,203,667,700,000.00	441,885,200	220,942,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SNT03										3,203,667,700,000.00	441,885,200	220,942,60
SNT04 On 27/06/2022 Spot Bond					0.00000	101.05681				0.00	1,490,018,400	985,009,20
Total SNT04 SPOT										0.00	1,490,018,400	985,009,20
Total For SNT04										0.00	1,490,018,400	985,009,20
SNT05 On 30/11/2025 Spot Bond					0.00000	101.00093				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.90940				0.00	20,000,000,000	11,000,000,00
Total SOLB01 SPOT										0.00	20,000,000,000	11,000,000,00
Total For SOLB01										0.00	20,000,000,000	11,000,000,00
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.37818				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.00341				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.95684				0.00	0	50,000,00
Total SPDA14 SPOT										0.00	0	50,000,00
Total For SPDA14										0.00	0	50,000,00
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.98012				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.60634				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.82061				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.65995				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.87988				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.68244				0.00	0	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 SPG008 SPOT										0.00	0	950,000,00
Total For SPG008										0.00	0	950,000,00
SPG008 On 15/10/2024 Spot Bond					0.00000	100.47763				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	101.04411				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.82495				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.75188				0.00	600,000,000	300,000,00
Total SSA07 SPOT										0.00	600,000,000	300,000,00
Total For SSA07										0.00	600,000,000	300,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.50569				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.04500	4.04500	4.04500	148.05464				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			7.91500	114.58311	7.91500	114.55881				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.32000	86.97382	9.32000	86.95193				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.42860				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.30768				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.85000	105.82868	6.85000	105.80910				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 31/01/2038 Spot Bond			4.93500	111.14534	4.93500	111.11540				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.62408				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.87570				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.41000	2.41000	2.41000	321.01627				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.10523				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	99.98603				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	100.36817				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.43000	3.43000	3.43000	150.88678				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.13500	5.13500	5.13500	108.34507				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.20000	4.20000	4.20000	107.29805				0.00	0	
Total SSN064 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 SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.12000	4.12000	4.12000	197.79519				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.99240				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.97318				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.92593				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.75141				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.73311				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	101.80608				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.62681				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.67190				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.31479				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.06382				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.83386				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.95676				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	221.68208				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.54648				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.20015				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.82515				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.08013				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.88902				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.15000	90.22484	10.15000	90.20056				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.80172				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.79315				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.16500	95.53751	4.16500	197.28106				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 07/12/2033 Spot Bond			5.05500	90.83124	5.05500	217.96037				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	99.97508				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.17311				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	100.65052				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2021 Spot Bond					0.00000	100.61272				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.77414				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/11/2021 Spot Bond					0.00000	100.99131				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	100.95905				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12: On 26/11/2021 Spot Bond					0.00000	100.89178				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12: On 30/11/2021 Spot Bond					0.00000	100.83661				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.82047				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.82216				0.00	0	
Total SSN127 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 SSN127										0.00	0	
SSN12: On 15/12/2021 Spot Bond					0.00000	100.62866				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN12: On 21/12/2021 Spot Bond					0.00000	100.54483				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN13: On 21/12/2021 Spot Bond					0.00000	100.55620				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.54256				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 04/01/2022 Spot Bond					0.00000	100.42595				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN13: On 03/01/2022 Spot Bond					0.00000	100.45638				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.30618				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 18/01/2022 Spot Bond					0.00000	100.26116				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN13: On 28/12/2021 Spot Bond					0.00000	100.24584				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN13: On 19/01/2022 Spot Bond					0.00000	100.19305				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.20045				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.12380				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.51000	102.42653	8.51000	102.40308				0.00	0	240,000,00
Total SZ25 SPOT										0.00	0	240,000,00
Total For SZ25										0.00	0	240,000,00
T14A11 On 21/11/2021 Spot Bond					0.00000	101.05559				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.17000	104.36039	4.17000	104.34849				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.87145				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.96264				0.00	0	60,000,00
Total T17A11 SPOT										0.00	0	60,000,00
Total For T17A11										0.00	0	60,000,00
T17A21 On 21/02/2026 Spot Bond					0.00000	101.00708				0.00	0	50,000,00
Total T17A21 SPOT										0.00	0	50,000,00
Total For T17A21										0.00	0	50,000,00
T17A31 On 21/02/2026 Spot Bond			7.21000	101.43450	7.21000	101.41499				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.90658				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.58864				0.00	0	70,000,00
Total TFS148 SPOT										0.00	0	70,000,00
Total For TFS148										0.00	0	70,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14€ On 31/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.89476				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.32858				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.80603				0.00	0	100,000,0€
Total TFS157 SPOT										0.00	0	100,000,0€
Total For TFS157										0.00	0	100,000,0€
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.65497				0.00	500,000,000	500,000,0€
Total TFS158 SPOT										0.00	500,000,000	500,000,0€
Total For TFS158										0.00	500,000,000	500,000,0€
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.02330				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.02063				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.54249				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.31231				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.68683				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.17094				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.37674				0.00	0	
Total TFS166 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.45831				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16E On 27/09/2026 Spot Bond					0.00000	100.48273				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	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.13801				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.57000	104.81279	4.57000	104.79969				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.14278				0.00	0	61,070,00
Total TH14A7 SPOT										0.00	0	61,070,00
Total For TH14A7										0.00	0	61,070,00
TH14A8 On 21/11/2021 Spot Bond			4.55500	104.44040	4.55500	104.42739				0.00	0	43,800,00
Total TH14A8 SPOT										0.00	0	43,800,00
Total For TH14A8										0.00	0	43,800,00
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.21086				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.16363				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.12943				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.33511				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.30182				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.24575				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.88875				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.91861				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.84662				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.03900				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	104.39203				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.96652				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.99953				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.95685				0.00	0	47,534,00
Total TH15A9 SPOT										0.00	0	47,534,00
Total For TH15A9										0.00	0	47,534,00
TH15B: On 21/11/2022 Spot Bond					0.00000	101.08877				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.27613				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	101.30962				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.17993				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.45650				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.13338				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.49087				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.89601				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.54627				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.08772				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.26189				0.00	0	280,000,00
Total TH16A2 SPOT										0.00	0	280,000,00
Total For TH16A2										0.00	0	280,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	101.68604	8.49000	101.66307				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.20259				0.00	0	20,000,00
Total TH16A4 SPOT										0.00	0	20,000,00
Total For TH16A4										0.00	0	20,000,00
TH16A: On 21/08/2024 Spot Bond					0.00000	101.01699				0.00	0	
Total TH16A5 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 TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.96848				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.01117				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.14844	5.76000	101.13283				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.05385				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.12368				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.12755				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.11398				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.20706				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.18185				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.53075				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.69539				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.59855				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TH16D3 SPOT									0.00	0	
Total For TH16D3									0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.09430			0.00	0	
Total TH17B1 SPOT									0.00	0	
Total For TH17B1									0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.16407			0.00	0	
Total TH17C1 SPOT									0.00	0	
Total For TH17C1									0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.52043			0.00	0	
Total TH17D1 SPOT									0.00	0	
Total For TH17D1									0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.85821			0.00	0	
Total TH17O1 SPOT									0.00	0	
Total For TH17O1									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.71822			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			6.55000	103.45383	6.55000	103.43541			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			7.20000	107.54716	7.20000	107.52614		455,040,000,000.00		63,200,000	31,600,000
Total TL25 SPOT								455,040,000,000.00		63,200,000	31,600,000
Total For TL25								455,040,000,000.00		63,200,000	31,600,000
TL26 On 25/11/2024 Spot Bond					0.00000	101.76845			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.39712			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			8.39000	102.88382	8.39000	102.86058			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.70430			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	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
TL30 On 10/06/2024 Spot Bond					0.00000	100.66175				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.98107				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.90362				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.07000	106.78410	7.07000	106.76394			140,157,094,000.00	19,824,200	1,167,700,000	
Total TN23 SPOT									140,157,094,000.00	19,824,200	1,167,700,000	
Total For TN23									140,157,094,000.00	19,824,200	1,167,700,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	28.23249	100.00000	28.17035			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.76500	104.26661	8.76500	104.24230			65,863,018,306,000.00	7,514,320,400	13,012,000,000	
Total TN25 SPOT									65,863,018,306,000.00	7,514,320,400	13,012,000,000	
Total For TN25									65,863,018,306,000.00	7,514,320,400	13,012,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	15.40695	100.00000	15.37303			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			9.74000	100.41414	9.74000	100.38818			106,076,392,000.00	10,890,800	18,558,645,400	
Total TN27 SPOT									106,076,392,000.00	10,890,800	18,558,645,400	
Total For TN27									106,076,392,000.00	10,890,800	18,558,645,400	
TN27/R On 14/11/2027 Spot Bond			100.00000	13.71562	100.00000	13.68542			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN30 On 09/10/2030 Spot Bond			10.98500	97.98832	10.98500	97.95954			0.00	0	1,200,000,000	
Total TN30 SPOT									0.00	0	1,200,000,000	
Total For TN30									0.00	0	1,200,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	116.44980	8.00000	116.42471			0.00	0		
Total TN30/R2030 SPOT									0.00	0		
Total For TN30/R2030									0.00	0		
TN40 On 09/10/2040 Spot Bond			12.05000	91.10886	12.05000	91.07958			120,500,000,000,000.00	10,000,000,000	12,390,000,000	
Total TN40 SPOT									120,500,000,000,000.00	10,000,000,000	12,390,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN40										20,500,000,000,000.00	10,000,000,000	12,390,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.72176	10.75000	100.69279				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	100.62028				0.00	0	100,000,000
Total TR5A11 SPOT										0.00	0	100,000,000
Total For TR5A11										0.00	0	100,000,000
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.62716				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.61101	7.61000	102.79318				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.53487				0.00	0	358,995,520
Total TR5OM1 SPOT										0.00	0	358,995,520
Total For TR5OM1										0.00	0	358,995,520
TRA3A On 14/11/2022 Spot Bond					0.00000	100.41624				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.56000	106.66259	6.56000	106.64388				0.00	0	7,090,000
Total TRA3A4 SPOT										0.00	0	7,090,000
Total For TRA3A4										0.00	0	7,090,000
TRA3A On 14/11/2022 Spot Bond					0.00000	101.14509				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.47625				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.76262				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.29090				0.00	0	7,490,000
Total TRA4A2 SPOT										0.00	0	7,490,000
Total For TRA4A2										0.00	0	7,490,000
TRA4A On 13/04/2024 Spot Bond					0.00000	100.30587				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.85000	105.78328	6.85000	105.76371				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.29090				0.00	0	29,990,00
Total TRA4A6 SPOT										0.00	0	29,990,00
Total For TRA4A6										0.00	0	29,990,00
TRA4A On 13/04/2024 Spot Bond					0.00000	100.30587				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.48808	8.62000	100.46478				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.96088				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.07409				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.71011				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.90256				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.69384				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	98.65801				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	98.25024				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP258 On 16/03/2022 Spot Bond					0.00000	98.15193				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	97.47841				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	95.55536				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.63157				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.00003				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.68902				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC381 On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC382 On 05/11/2021 Spot Bond					0.00000	100.99163				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC383 On 22/11/2021 Spot Bond					0.00000	100.87510				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC384 On 26/11/2021 Spot Bond					0.00000	100.76290				0.00	0	
Total TWC384 SPOT										0.00	0	
Total For TWC384										0.00	0	
TWC385 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	
TWC386 On 14/12/2021 Spot Bond					0.00000	100.52730				0.00	0	
Total TWC386 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 TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.28116				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.21358				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.14613				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			30,000,000,000,000.00		300,000,000	36,700,000,00
Total TWC390 SPOT									30,000,000,000,000.00		300,000,000	36,700,000,00
Total For TWC390									30,000,000,000,000.00		300,000,000	36,700,000,00
UG26 On 09/03/2026 Spot Bond			10.22000	105.43960	10.22000	105.41057			25,550,000,000,000.00		2,500,000,000	2,500,000,00
Total UG26 SPOT									25,550,000,000,000.00		2,500,000,000	2,500,000,00
Total For UG26									25,550,000,000,000.00		2,500,000,000	2,500,000,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.12431			0.00		0	38,900,00
Total UU1A01 SPOT									0.00		0	38,900,00
Total For UU1A01									0.00		0	38,900,00
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.26292			0.00		0	40,000,00
Total UU1A02 SPOT									0.00		0	40,000,00
Total For UU1A02									0.00		0	40,000,00
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.32689			0.00		0	
Total UU1B01 SPOT									0.00		0	
Total For UU1B01									0.00		0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.60402			0.00		0	
Total UU1C01 SPOT									0.00		0	
Total For UU1C01									0.00		0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.36407			0.00		0	
Total VKE10 SPOT									0.00		0	
Total For VKE10									0.00		0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.18337			0.00		0	
Total VKE11 SPOT									0.00		0	
Total For VKE11									0.00		0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.01839			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.09442				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.13702				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	101.01012				0.00	0	280,000,00
Total VKE17 SPOT										0.00	0	280,000,00
Total For VKE17										0.00	0	280,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	101.02565				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.67583				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.31e+017	993,653,471,840	922,937,130,04
Total for SPOT :										1.31e+017	993,653,471,840	922,937,130,04
Total Futures										1,31e+017	993,653,483,303	922,938,621,21
Total Options										0,00	0	178,94
Grand Total:										1.31e+017	993,653,483,303	922,938,800,16