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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/11/2021

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			11.48500	75.66010	11.48500	75.66010			0.00	0	
ES33	On	03/02/2022	Bond Future			11.29248	78.81919	11.36203	78.45397			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.52197	76.00323	11.59629	75.62425			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.76729	76.88243	11.84294	76.50818			0.00	0	
ES33	On	03/11/2022	Bond Future			12.01239	74.12521	12.09082	73.74867			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/11/2021	Bond Future			11.96000	74.09810	11.96000	74.09810			0.00	0	
ES42	On	03/02/2022	Bond Future			11.79249	77.28157	11.84628	76.95798			0.00	0	3,57
ES42	On	05/05/2022	Bond Future			12.00952	73.96590	12.06724	73.62917			0.00	0	1,15
ES42	On	04/08/2022	Bond Future			12.23475	74.81954	12.29334	74.48800			0.00	0	
ES42	On	03/11/2022	Bond Future			12.46058	71.55681	12.52134	71.22343			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			153.70448	153.70448	153.70448	153.70448			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	03/02/2022	Bond Future			154.72308	154.72308	154.09432	154.09432			0.00	0	5,04
I2025	On	05/05/2022	Bond Future			156.61079	156.61079	155.95580	155.95580			0.00	0	16
I2025	On	04/08/2022	Bond Future			156.90929	156.90929	156.26541	156.26541			0.00	0	
I2025	On	03/11/2022	Bond Future			158.89197	158.89197	158.24486	158.24486			0.00	0	
Total I2025 Future												0.00	0	5,22
Total For I2025												0.00	0	5,22
I2029	On	04/11/2021	Bond Future			112.61070	112.61070	112.61070	112.61070			0.00	0	
I2029	On	03/02/2022	Bond Future			113.92693	113.92693	113.92035	113.92035			0.00	0	2,80
I2029	On	05/05/2022	Bond Future			114.11946	114.11946	114.09928	114.09928			0.00	0	18
I2029	On	04/08/2022	Bond Future			115.51127	115.51127	115.50469	115.50469			0.00	0	
I2029	On	03/11/2022	Bond Future			115.74771	115.74771	115.74482	115.74482			0.00	0	
Total I2029 Future												0.00	0	2,95
Total For I2029												0.00	0	2,95
I2033	On	04/11/2021	Bond Future			106.90643	106.90643	106.90643	106.90643			0.00	0	
I2033	On	03/02/2022	Bond Future			109.22967	109.22967	108.36637	108.36637			0.00	0	7,38
I2033	On	05/05/2022	Bond Future			109.28383	109.28383	108.39706	108.39706			0.00	0	2,12
I2033	On	04/08/2022	Bond Future			110.61655	110.61655	109.73217	109.73217			0.00	0	
I2033	On	03/11/2022	Bond Future			110.71046	110.71046	109.81851	109.81851			0.00	0	
Total I2033 Future												0.00	0	9,51
Total For I2033												0.00	0	9,51
I2038	On	04/11/2021	Bond Future			120.54886	120.54886	120.54886	120.54886			0.00	0	
I2038	On	03/02/2022	Bond Future			121.44314	121.44314	121.03863	121.03863			1,821,647.10	15	5,64
I2038	On	05/05/2022	Bond Future			122.92506	122.92506	122.50097	122.50097			0.00	0	6,31
I2038	On	04/08/2022	Bond Future			122.61127	122.61127	122.19705	122.19705			0.00	0	
I2038	On	03/11/2022	Bond Future			124.16092	124.16092	123.74538	123.74538			0.00	0	
Total I2038 Future												1,821,647.10	15	6,31
Total For I2038												1,821,647.10	15	6,31
I2046	On	04/11/2021	Bond Future			107.70750	107.70750	107.70750	107.70750			0.00	0	
I2046	On	03/02/2022	Bond Future			108.97369	108.97369	109.42161	109.42161			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			108.42199	108.42199	108.86247	108.86247			0.00	0	1,12
I2046	On	04/08/2022	Bond Future			109.74435	109.74435	110.20340	110.20340			0.00	0	
I2046	On	03/11/2022	Bond Future			109.20964	109.20964	109.67804	109.67804			0.00	0	
Total I2046 Future												0.00	0	15,67
Total For I2046												0.00	0	15,67
I2050	On	04/11/2021	Bond Future			110.83887	110.83887	110.83887	110.83887			0.00	0	
I2050	On	03/02/2022	Bond Future			111.81848	111.81848	110.35641	110.35641			21,692,785.12	194	8,47
I2050	On	05/05/2022	Bond Future			113.18260	113.18260	111.68958	111.68958			0.00	0	3,12
I2050	On	04/08/2022	Bond Future			112.55005	112.55005	111.05226	111.05226			0.00	0	

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			113.97249	113.97249	112.45929	112.45929			0.00	0	
Total I2050 Future												21,692,785.12	194	8,85
Total For I2050												21,692,785.12	194	8,85
R186	On	04/11/2021	Bond Future			8.20500	113.45815	8.20500	113.45815		5.65	0.00	0	
R186	On	03/02/2022	Bond Future			8.08407	110.95461	8.17579	110.57091		6.00	32,731,609.95	295	57,10
R186	On	05/05/2022	Bond Future			8.30824	112.28172	8.40982	111.88004		5.75	0.00	0	4,40
R186	On	04/08/2022	Bond Future			8.56393	108.29047	8.66940	107.89720		5.87	0.00	0	
R186	On	03/11/2022	Bond Future			8.82200	109.68597	8.93452	109.29167		5.72	0.00	0	
Total R186 Future												32,731,609.95	295	61,51
R186	On	03/02/2022	Bond Future	7.28	Call			193.08000	0.19308	241,010	5.93	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,013.75000	4.01375	3,677,980	5.93	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			197.48000	0.19748	246,350	5.93	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,974.59000	3.97459	3,639,760	5.93	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			201.96000	0.20196	251,800	5.92	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,935.52000	3.93552	3,601,660	5.92	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			411.74000	0.41174	489,200	5.21	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put			4,159.36000	4.15936	3,835,140	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,523.38000	1.52338	1,713,840	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,957.72000	1.95772	1,746,500	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			102.91000	0.10291	126,960	5.38	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			6,992.44000	6.99244	6,614,810	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			292.45000	0.29245	351,020	5.26	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			4,867.31000	4.86731	4,524,200	5.26	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,622.87000	1.62287	1,820,630	5.57	0.00	0	40
R186	On	05/05/2022	Bond Future	8.35	Put			1,859.19000	1.85919	1,655,270	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			803.82000	0.80382	931,520	5.25	0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			2,919.62000	2.91962	2,645,640	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,220.77000	1.22077	1,387,450	5.44	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			2,291.85000	2.29185	2,056,850	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Call			3,697.23000	3.69723	3,999,610	5.95	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			711.59000	0.71159	612,290	5.95	0.00	0	40
R186	On	05/05/2022	Bond Future	8.31	Call			1,542.94000	1.54294	1,734,870	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,937.64000	1.93764	1,727,890	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,562.64000	1.56264	1,756,030	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,917.72000	1.91772	1,709,430	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,259.41000	2.25941	2,497,960	5.71	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,356.07000	1.35607	1,192,940	5.71	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			3,017.89000	3.01789	3,294,430	5.83	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			951.39000	0.95139	826,250	5.83	0.00	0	40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	7.96	Put		3,573.14000	3.57314	3,299,880	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		1,128.92000	1.12892	1,268,820	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put		3,159.45000	3.15945	2,906,080	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		3,114.39000	3.11439	2,863,410	5.33	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call		4,852.43000	4.85243	5,154,810	6.33	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put		819.15000	0.81915	728,260	6.33	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call		187.09000	0.18709	223,010	5.04	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put		6,790.69000	6.79069	6,433,340	5.04	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call		892.65000	0.89265	1,012,660	5.20	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Call		1,144.40000	1.14440	1,285,500	5.32	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		3,136.85000	3.13685	2,884,680	5.32	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,160.01000	1.16001	1,302,300	5.33	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,734.48000	1.73448	1,901,120	5.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		3,125.14000	3.12514	2,897,480	5.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,750.32000	1.75032	1,917,910	5.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		3,105.45000	3.10545	2,878,740	5.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,718.29000	1.71829	1,883,990	5.42	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		3,144.50000	3.14450	2,915,900	5.42	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											32,731,609.95	295	86,23
R197	On	04/11/2021	Bond Future			326.86014	326.86014	326.86014	326.86014		0.00	0	
R197	On	03/02/2022	Bond Future			322.51832	322.51832	322.38899	322.38899		0.00	0	1,00
R197	On	05/05/2022	Bond Future			326.45294	326.45294	326.28333	326.28333		0.00	0	20
R197	On	04/08/2022	Bond Future			322.07365	322.07365	321.94212	321.94212		0.00	0	
R197	On	03/11/2022	Bond Future			326.14466	326.14466	326.02162	326.02162		0.00	0	
Total R197 Future											0.00	0	1,31
Total For R197											0.00	0	1,31
R202	On	04/11/2021	Bond Future			238.00069	238.00069	238.00069	238.00069		0.00	0	
R202	On	03/02/2022	Bond Future			238.26409	238.26409	236.51614	236.51614		953,056.36	4	7,80
R202	On	05/05/2022	Bond Future			241.17064	241.17064	239.37305	239.37305		0.00	0	40
R202	On	04/08/2022	Bond Future			239.67116	239.67116	237.88102	237.88102		0.00	0	
R202	On	03/11/2022	Bond Future			242.69993	242.69993	240.89450	240.89450		0.00	0	
Total R202 Future											953,056.36	4	8,25
Total For R202											953,056.36	4	8,25
R2023	On	04/11/2021	Bond Future			5.44500	104.35591	5.44500	104.35591	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future			5.51463	105.70303	5.59288	105.62251	1.33	2,431,169.69	23	13,40
R2023	On	05/05/2022	Bond Future			5.72630	103.05647	5.84536	102.96248	1.12	0.00	0	70
R2023	On	04/08/2022	Bond Future			6.15257	104.25427	6.30398	104.17103	0.85	0.00	0	
R2023	On	03/11/2022	Bond Future			7.06090	101.67214	7.32384	101.59191	0.60	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2023 Future												2,431,169.69	23	14,21
R2023	On	03/02/2022	Bond Future	5.06	Call			36.66000	0.03666	48,770	0.99	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			586.87000	0.58687	518,460	0.99	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			38.38000	0.03838	50,910	0.99	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			578.23000	0.57823	510,240	0.99	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			40.27000	0.04027	53,250	0.99	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			569.75000	0.56975	502,210	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			539.13000	0.53913	603,710	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			173.65000	0.17365	144,240	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			527.59000	0.52759	591,590	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			177.80000	0.17780	147,810	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			533.35000	0.53335	597,640	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			175.71000	0.17571	146,010	1.13	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			297.71000	0.29771	249,500	0.61	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			157.09000	0.15709	192,510	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			296.80000	0.29680	248,980	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			147.93000	0.14793	182,560	0.60	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			298.65000	0.29865	250,040	0.60	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			152.49000	0.15249	187,520	0.61	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			82.58000	0.08258	105,680	0.51	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			407.97000	0.40797	350,840	0.51	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			83.72000	0.08372	107,010	0.51	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			406.04000	0.40604	349,100	0.51	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			81.78000	0.08178	104,710	0.51	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			410.23000	0.41023	352,930	0.51	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												2,431,169.69	23	14,21
R2030	On	04/11/2021	Bond Future			9.64500	92.97580	9.64500	92.97580		9.14	0.00	0	
R2030	On	03/02/2022	Bond Future			9.45585	92.14383	9.53567	91.72778		9.52	460,719.15	5	84,42
R2030	On	05/05/2022	Bond Future			9.66472	93.24658	9.75061	92.81424		9.05	0.00	0	14,72
R2030	On	04/08/2022	Bond Future			9.89724	90.30881	9.98513	89.88252		9.00	0.00	0	
R2030	On	03/11/2022	Bond Future			10.11660	91.47905	10.20816	91.05056		8.84	0.00	0	
Total R2030 Future												460,719.15	5	99,15
R2030	On	03/02/2022	Bond Future	8.39	Call			114.20000	0.11420	141,610	8.83	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			6,324.28000	6.32428	5,935,640	8.83	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			396.04000	0.39604	473,310	8.79	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,050.11000	4.05011	3,711,330	8.79	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call			730.30000	0.73030	851,710	9.00	0.00	0	4,00
R2030	On	03/02/2022	Bond Future	9.35	Put			2,186.37000	2.18637	1,942,220	9.22	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	Opt Intere
R2030	On	03/02/2022	Bond Future	9.43	Call			1,403.08000	1.40308	1,591,630	9.29	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			1,954.39000	1.95439	1,726,890	9.29	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			1,427.76000	1.42776	1,618,390	9.30	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			1,926.72000	1.92672	1,701,300	9.30	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			1,899.33000	1.89933	1,675,990	9.31	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,851.45000	1.85145	2,074,960	9.42	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			1,517.89000	1.51789	1,325,350	9.42	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			2,396.48000	2.39648	2,655,240	9.54	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,137.82000	1.13782	980,530	9.54	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			1,214.84000	1.21484	1,386,740	9.22	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put			3,030.87000	3.03087	2,736,230	9.00	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call			2,799.36000	2.79936	3,079,790	9.64	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			930.64000	0.93064	795,020	9.64	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call			6,688.85000	6.68885	7,071,580	10.81	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			172.74000	0.17274	139,420	10.81	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call			1,452.69000	1.45269	1,645,400	9.31	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call			590.17000	0.59017	676,740	8.41	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.81	Put			5,471.19000	5.47119	5,125,420	8.41	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			71.24000	0.07124	85,670	8.54	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			10,974.97000	10.97497	10,557,060	8.54	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			2,850.04000	2.85004	3,100,740	9.02	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			1,856.45000	1.85645	1,674,810	9.02	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Call			175.52000	0.17552	207,110	8.52	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			8,737.92000	8.73792	8,337,170	8.52	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			329.47000	0.32947	383,310	8.47	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			7,056.65000	7.05665	6,678,150	8.47	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			3,651.90000	3.65190	3,937,820	9.18	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			1,383.49000	1.38349	1,237,070	9.18	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			670.74000	0.67074	766,520	8.40	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			5,123.83000	5.12383	4,787,270	8.40	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call			1,379.93000	1.37993	1,540,340	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,419.06000	3.41906	3,147,130	8.63	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	11.04	Call			6,731.89000	6.73189	7,096,420	10.08	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			546.20000	0.54620	478,390	10.08	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	10.19	Call			3,587.28000	3.58728	3,870,630	9.17	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,416.10000	1.41610	1,267,110	9.17	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			3,619.53000	3.61953	3,904,170	9.18	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,399.72000	1.39972	1,252,020	9.18	0.00	0	20
R2030	On	04/08/2022	Bond Future	9.56	Put			3,840.13000	3.84013	3,581,270	8.57	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			317.21000	0.31721	362,700	8.33	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 Intere
R2030	On	04/08/2022	Bond Future	8.30	Put		8,958.31000	8.95831	8,577,510	8.33	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call		934.16000	0.93416	1,041,820	8.35	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put		5,604.82000	5.60482	5,286,190	8.35	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		1,166.73000	1.16673	1,058,730	9.60	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Call		1,713.92000	1.71392	1,878,860	8.56	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,899.68000	3.89968	3,638,330	8.56	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,733.91000	1.73391	1,900,090	8.56	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		3,869.83000	3.86983	3,609,720	8.56	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		1,754.02000	1.75402	1,921,450	8.57	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		5,681.70000	5.68170	5,999,990	9.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		2,864.84000	2.86484	3,075,670	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		3,371.30000	3.37130	3,153,640	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		2,817.38000	2.81738	3,026,140	8.59	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		3,417.89000	3.41789	3,198,160	8.59	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		2,840.88000	2.84088	3,050,670	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		3,394.35000	3.39435	3,175,650	8.60	0.00	0	
Total R2030 Option											0.00	0	26,92
Total For R2030											460,719.15	5	126,07
R2032	On	04/11/2021	Bond Future			10.15000	88.86148	10.15000	88.86148	10.77	0.00	0	
R2032	On	03/02/2022	Bond Future			9.90268	92.52288	9.98219	92.05834	10.50	0.00	0	109,47
R2032	On	05/05/2022	Bond Future			10.09943	89.48281	10.18430	89.00179	10.39	0.00	0	20,38
R2032	On	04/08/2022	Bond Future			10.31048	90.50303	10.39708	90.02718	9.93	0.00	0	
R2032	On	03/11/2022	Bond Future			10.51908	87.53034	10.60897	87.05155	10.31	0.00	0	
Total R2032 Future											0.00	0	129,86
R2032	On	03/02/2022	Bond Future	8.91	Call		120.63000	0.12063	151,740	9.26	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		6,666.18000	6.66618	6,232,750	9.26	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		236.86000	0.23686	292,280	9.17	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put		5,325.81000	5.32581	4,916,690	9.17	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call		719.21000	0.71921	852,790	9.16	0.00	0	1,08
R2032	On	03/02/2022	Bond Future	9.58	Put		3,121.54000	3.12154	2,793,000	9.17	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		817.77000	0.81777	963,560	9.24	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put		2,960.30000	2.96030	2,641,550	9.24	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call		924.23000	0.92423	1,082,440	9.32	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put		2,766.93000	2.76693	2,460,600	9.32	0.00	0	1,08
R2032	On	03/02/2022	Bond Future	9.81	Put		2,274.27000	2.27427	2,003,230	9.55	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.90	Call		1,514.70000	1.51470	1,730,800	9.70	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put		1,994.96000	1.99496	1,746,520	9.70	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.14	Call		2,289.61000	2.28961	2,562,900	10.07	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		1,377.11000	1.37711	1,185,860	10.07	0.00	0	9

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.58	Call			738.20000	0.73820	874,200	9.17	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Put			968.00000	0.96800	821,100	10.34	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			3,355.92000	3.35592	3,686,930	10.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			854.96000	0.85496	721,430	10.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			3,396.61000	3.39661	3,729,480	10.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			839.63000	0.83963	707,960	10.42	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			1,264.15000	1.26415	1,457,650	9.55	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			824.69000	0.82469	694,840	10.44	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			3,478.84000	3.47884	3,815,350	10.45	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			809.97000	0.80997	681,940	10.45	0.00	0	15
R2032	On	03/02/2022	Bond Future	10.53	Call			3,814.20000	3.81420	4,164,620	10.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			699.71000	0.69971	585,590	10.53	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.35	Call			3,075.47000	3.07547	3,393,110	10.34	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			558.41000	0.55841	463,160	10.66	0.00	0	1,05
R2032	On	03/02/2022	Bond Future	10.66	Call			4,379.85000	4.37985	4,750,600	10.67	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			547.80000	0.54780	454,010	10.67	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.90	Call			5,484.30000	5.48430	5,884,570	10.98	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			348.58000	0.34858	284,310	10.98	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call			3,437.64000	3.43764	3,772,330	10.44	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			3,162.89000	3.16289	2,831,930	9.16	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Call			5,721.32000	5.72132	6,126,560	11.06	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			317.40000	0.31740	258,100	11.06	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			6,588.13000	6.58813	7,008,260	11.35	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			228.20000	0.22820	183,790	11.35	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.65	Call			4,335.55000	4.33555	4,704,840	10.66	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Call			5,355.21000	5.35521	5,718,850	10.89	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			1,010.83000	1.01083	893,450	10.89	0.00	0	95
R2032	On	05/05/2022	Bond Future	9.58	Call			1,014.34000	1.01434	1,154,070	9.35	0.00	0	75
R2032	On	05/05/2022	Bond Future	9.58	Put			4,516.82000	4.51682	4,175,530	9.35	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			5,604.87000	5.60487	5,974,980	10.97	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			944.67000	0.94467	833,760	10.97	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			2,490.56000	2.49056	2,737,370	10.09	0.00	0	75
R2032	On	05/05/2022	Bond Future	10.18	Put			2,514.85000	2.51485	2,280,640	10.09	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call			2,829.63000	2.82963	3,095,110	10.21	0.00	0	95
R2032	On	05/05/2022	Bond Future	10.29	Put			2,235.42000	2.23542	2,019,880	10.21	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			6,199.20000	6.19920	6,583,120	11.18	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			808.27000	0.80827	711,170	11.18	0.00	0	75
R2032	On	05/05/2022	Bond Future	11.02	Call			5,520.97000	5.52097	5,888,980	10.94	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			965.86000	0.96586	852,850	10.94	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			5,562.88000	5.56288	5,931,950	10.96	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/05/2022	Bond Future	11.03	Put		955.20000	0.95520	843,250	10.96	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put		5,153.61000	5.15361	4,826,420	9.05	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		3,490.27000	3.49027	3,234,240	9.50	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		2,484.92000	2.48492	2,706,170	9.51	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		3,461.65000	3.46165	3,207,050	9.51	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		444.27000	0.44427	507,960	8.91	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		8,745.47000	8.74547	8,333,310	8.91	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		1,339.39000	1.33939	1,488,050	9.05	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.60	Put		1,003.62000	1.00362	905,780	10.79	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		8,468.39000	8.46839	8,865,710	11.17	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		782.07000	0.78207	703,540	11.17	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		2,431.45000	2.43145	2,649,820	9.49	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		3,519.40000	3.51940	3,261,920	9.49	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		2,457.95000	2.45795	2,677,770	9.50	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		7,270.33000	7.27033	7,648,340	10.79	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call		3,613.07000	3.61307	3,868,310	10.10	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		3,342.83000	3.34283	3,119,280	10.10	0.00	0	
Total R2032 Option											0.00	0	15,25
Total For R2032											0.00	0	145,15
R2035	On	04/11/2021	Bond Future			10.57000	89.72555	10.57000	89.72555	11.92	0.00	0	
R2035	On	03/02/2022	Bond Future			10.33543	93.59711	10.41489	93.07874	11.64	4,305,467.06	46	98,44
R2035	On	05/05/2022	Bond Future			10.52259	90.23824	10.60697	89.70266	11.57	0.00	0	8,92
R2035	On	04/08/2022	Bond Future			10.72471	91.26531	10.81080	90.73439	11.04	0.00	0	
R2035	On	03/11/2022	Bond Future			10.92393	87.97225	11.01309	87.43765	11.50	0.00	0	
Total R2035 Future											4,305,467.06	46	107,36
R2035	On	03/02/2022	Bond Future	9.70	Call		376.63000	0.37663	459,360	10.12	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put		5,199.14000	5.19914	4,763,500	10.12	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call		701.69000	0.70169	833,390	10.39	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.92	Put		4,001.43000	4.00143	3,614,760	10.39	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		1,093.40000	1.09340	1,272,110	10.70	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.24	Put		2,619.54000	2.61954	2,317,910	10.93	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		1,532.21000	1.53221	1,754,380	10.97	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put		2,546.66000	2.54666	2,250,460	10.97	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call		1,781.44000	1.78144	2,025,220	11.09	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put		2,269.88000	2.26988	1,995,290	11.09	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put		2,237.01000	2.23701	1,965,090	11.11	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call		2,754.25000	2.75425	3,067,180	11.48	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put		1,499.46000	1.49946	1,294,020	11.48	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call		2,913.22000	2.91322	3,235,710	11.52	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	10.65	Put			1,404.31000	1.40431	1,208,430	11.52	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.24	Call			1,472.91000	1.47291	1,689,650	10.93	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put			729.47000	0.72947	611,200	11.99	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.05	Call			4,697.83000	4.69783	5,101,210	12.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			704.86000	0.70486	589,870	12.03	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.11	Call			4,992.66000	4.99266	5,405,420	12.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			635.87000	0.63587	530,260	12.13	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.35	Call			1,814.01000	1.81401	2,060,460	11.11	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.22	Put			525.43000	0.52543	435,380	12.32	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			5,594.18000	5.59418	6,023,810	12.34	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			516.44000	0.51644	427,700	12.34	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,644.90000	5.64490	6,075,830	12.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			507.49000	0.50749	420,050	12.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Call			4,600.66000	4.60066	5,000,760	11.99	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			474.01000	0.47401	391,520	12.43	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			6,107.25000	6.10725	6,548,930	12.53	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			435.49000	0.43549	358,800	12.53	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			6,418.64000	6.41864	6,866,790	12.65	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			393.39000	0.39339	323,170	12.65	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.22	Call			5,543.43000	5.54343	5,971,750	12.32	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			3,173.14000	3.17314	2,833,480	10.70	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			8,209.02000	8.20902	8,685,150	13.31	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			221.17000	0.22117	178,930	13.31	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call			9,002.44000	9.00244	9,487,380	13.57	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			170.19000	0.17019	136,760	13.57	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			5,849.52000	5.84952	6,285,400	12.43	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			7,058.04000	7.05804	7,489,840	12.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			861.47000	0.86147	757,690	12.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			7,105.36000	7.10536	7,538,150	12.43	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			851.92000	0.85192	749,130	12.43	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			7,010.60000	7.01060	7,441,410	12.40	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			870.96000	0.87096	766,190	12.40	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put			9,024.09000	9.02409	8,578,750	9.93	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			7,268.31000	7.26831	6,861,010	9.99	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			2,451.56000	2.45156	2,682,060	10.37	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put			4,200.42000	4.20042	3,900,000	10.37	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call			2,773.66000	2.77366	3,022,160	10.48	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			3,831.51000	3.83151	3,549,090	10.48	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.53	Call			625.95000	0.62595	711,530	9.93	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put			3,580.64000	3.58064	3,311,100	10.57	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	10.73	Call		3,051.91000	3.05191	3,314,900	10.58	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		3,550.07000	3.55007	3,282,140	10.58	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		3,083.76000	3.08376	3,348,330	10.59	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		3,520.05000	3.52005	3,253,700	10.59	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		1,004.47000	1.00447	1,128,090	9.99	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call		4,415.40000	4.41540	4,738,810	10.94	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		2,486.56000	2.48656	2,279,050	10.94	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		8,814.56000	8.81456	9,250,230	12.13	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		957.92000	0.95792	862,670	12.13	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		3,020.54000	3.02054	3,281,920	10.57	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		4,234.57000	4.23457	4,529,320	11.24	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		3,540.68000	3.54068	3,300,830	11.24	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		4,266.90000	4.26690	4,562,930	11.25	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		3,514.03000	3.51403	3,275,460	11.25	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		4,299.34000	4.29934	4,596,650	11.26	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		3,487.54000	3.48754	3,250,250	11.26	0.00	0	
Total R2035 Option											0.00	0	11,88
Total For R2035											4,305,467.06	46	119,25
R2037	On	04/11/2021	Bond Future			10.77500	85.46336	10.77500	85.46336	12.54	0.00	0	
R2037	On	03/02/2022	Bond Future			10.53594	85.01086	10.60483	84.55776	12.88	2,210,282.36	26	112,88
R2037	On	05/05/2022	Bond Future			10.72139	86.02844	10.79462	85.55946	12.22	0.00	0	11,88
R2037	On	04/08/2022	Bond Future			10.92308	82.75361	10.99764	82.28955	12.29	0.00	0	
R2037	On	03/11/2022	Bond Future			11.11040	83.83078	11.18744	83.36359	12.17	0.00	0	
Total R2037 Future											2,210,282.36	26	124,72
R2037	On	03/02/2022	Bond Future	11.45	Call		5,756.69000	5.75669	6,135,400	13.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		478.95000	0.47895	404,560	13.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,807.75000	5.80775	6,187,550	13.62	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		470.55000	0.47055	397,250	13.62	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,858.97000	5.85897	6,239,850	13.64	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		462.38000	0.46238	390,160	13.64	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,130.55000	7.13055	7,509,360	13.04	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		840.53000	0.84053	750,360	13.04	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,035.48000	7.03548	7,412,570	13.00	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		859.04000	0.85904	767,150	13.00	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,082.91000	7.08291	7,460,870	13.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		849.65000	0.84965	758,630	13.02	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		3,617.38000	3.61738	3,380,090	11.69	0.00	0	5
R2037	On	04/08/2022	Bond Future	11.42	Put		2,261.32000	2.26132	2,092,100	12.22	0.00	0	5
R2037	On	04/08/2022	Bond Future	10.10	Call		1,133.69000	1.13369	1,250,080	11.17	0.00	0	5

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/08/2022	Bond Future	10.10	Put			6,987.04000	6.98704	6,639,370	11.17	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			2,977.62000	2.97762	3,202,970	11.68	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			3,648.81000	3.64881	3,410,100	11.68	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			3,008.89000	3.00889	3,235,660	11.69	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call			3,040.59000	3.04059	3,268,770	11.70	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			3,586.46000	3.58646	3,350,580	11.70	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			4,818.61000	4.81861	5,113,450	12.22	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			4,300.51000	4.30051	4,556,710	12.03	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,624.99000	3.62499	3,414,000	12.03	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			4,332.87000	4.33287	4,590,190	12.03	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			3,597.74000	3.59774	3,387,870	12.03	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			4,365.35000	4.36535	4,623,770	12.04	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,570.68000	3.57068	3,361,910	12.04	0.00	0	
Total R2037 Option												0.00	0	15
Total For R2037												2,210,282.36	26	124,87
R2040	On	04/11/2021	Bond Future			10.89000	87.59771	10.89000	87.59771		13.03	0.00	0	
R2040	On	03/02/2022	Bond Future			10.68178	86.87417	10.73508	86.49770		13.41	2,866,847.61	33	76,9;
R2040	On	05/05/2022	Bond Future			10.86263	87.91403	10.91957	87.52242		12.71	0.00	0	8,45
R2040	On	04/08/2022	Bond Future			11.05892	84.40995	11.11661	84.02436		12.80	0.00	0	
R2040	On	03/11/2022	Bond Future			11.24088	85.50933	11.30040	85.12167		12.67	0.00	0	
Total R2040 Future												2,866,847.61	33	85,46
R2040	On	03/02/2022	Bond Future	11.57	Call			6,122.66000	6.12266	6,432,130	14.46	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			546.37000	0.54637	479,370	14.46	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			6,177.02000	6.17702	6,487,410	14.48	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			537.44000	0.53744	471,360	14.48	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			6,231.44000	6.23144	6,542,750	14.51	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			528.65000	0.52865	463,490	14.51	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			7,318.95000	7.31895	7,627,310	13.70	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			995.98000	0.99598	912,730	13.70	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call			13,096.16000	13.09616	13,457,680	15.96	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			318.77000	0.31877	288,680	15.96	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Call			500.71000	0.50071	554,890	11.48	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put			8,589.01000	8.58901	8,251,580	11.48	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			1,867.99000	1.86799	2,014,960	11.86	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			4,317.37000	4.31737	4,072,730	11.86	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call			7,368.90000	7.36890	7,678,020	13.71	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			985.32000	0.98532	902,830	13.71	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			7,419.07000	7.41907	7,728,930	13.73	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			974.96000	0.97496	893,210	13.73	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/08/2022	Bond Future	10.70	Put		5,102.92000	5.10292	4,865,610	11.95	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		3,276.61000	3.27661	3,464,260	12.33	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		3,856.54000	3.85654	3,658,600	12.33	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		3,789.44000	3.78944	3,593,830	12.35	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		8,274.20000	8.27420	8,574,050	13.81	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		1,288.20000	1.28820	1,202,460	13.81	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Call		545.82000	0.54582	595,920	11.67	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		10,874.46000	10.87446	10,538,970	11.67	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		2,254.87000	2.25487	2,403,150	11.95	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.04	Call		3,310.36000	3.31036	3,499,170	12.34	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		3,823.01000	3.82301	3,626,230	12.34	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,343.98000	3.34398	3,533,960	12.35	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		4,492.59000	4.49259	4,702,470	12.40	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,850.18000	3.85018	3,672,400	12.40	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		4,527.38000	4.52738	4,738,200	12.41	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		3,820.90000	3.82090	3,644,060	12.41	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		4,457.92000	4.45792	4,666,850	12.39	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,879.65000	3.87965	3,700,920	12.39	0.00	0	
Total R2040 Option											0.00	0	4,96
Total For R2040											2,866,847.61	33	90,44
R2044	On	04/11/2021	Bond Future			10.90000	84.51247	10.90000	84.51247	13.60	0.00	0	
R2044	On	03/02/2022	Bond Future			10.70240	83.79076	10.75562	83.40628	13.99	502,744.56	6	54,06
R2044	On	05/05/2022	Bond Future			10.87328	84.79375	10.93004	84.39435	13.26	0.00	0	5,76
R2044	On	04/08/2022	Bond Future			11.05837	81.37923	11.11593	80.98552	13.35	0.00	0	
R2044	On	03/11/2022	Bond Future			11.22951	82.43915	11.28890	82.04314	13.21	0.00	0	
Total R2044 Future											502,744.56	6	59,76
R2044	On	03/02/2022	Bond Future	11.59	Call		6,208.77000	6.20877	6,525,610	15.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		546.73000	0.54673	479,090	15.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,263.77000	6.26377	6,581,540	15.20	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		537.83000	0.53783	471,120	15.20	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,318.84000	6.31884	6,637,530	15.22	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		529.09000	0.52909	463,300	15.22	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,510.86000	7.51086	7,827,890	14.38	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		972.37000	0.97237	890,000	14.38	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,409.69000	7.40969	7,725,200	14.34	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		993.27000	0.99327	909,380	14.34	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,460.26000	7.46026	7,776,530	14.36	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		982.76000	0.98276	899,630	14.36	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,679.49000	3.67949	3,485,010	12.94	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/08/2022	Bond Future	11.10	Call		3,537.80000	3.53780	3,738,220	12.95	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		3,646.44000	3.64644	3,453,150	12.95	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,467.42000	3.46742	3,665,460	12.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,712.80000	3.71280	3,517,130	12.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,502.53000	3.50253	3,701,760	12.94	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,623.29000	4.62329	4,839,390	13.13	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,891.17000	3.89117	3,711,260	13.13	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,658.39000	4.65839	4,875,460	13.14	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,860.92000	3.86092	3,681,980	13.14	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		4,587.98000	4.58798	4,803,120	13.13	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,921.30000	3.92130	3,740,430	13.13	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											502,744.56	6	59,78
R2048	On	04/11/2021	Bond Future			10.85000	83.51110	10.85000	83.51110	14.02	0.00	0	
R2048	On	03/02/2022	Bond Future			10.64883	87.24349	10.70207	86.84607	13.68	0.00	0	179,19
R2048	On	05/05/2022	Bond Future			10.80890	83.87171	10.86560	83.45932	13.67	0.00	0	2,00
R2048	On	04/08/2022	Bond Future			10.98024	84.82527	11.03776	84.41828	13.04	0.00	0	
R2048	On	03/11/2022	Bond Future			11.14765	81.51283	11.20706	81.10341	13.62	0.00	0	
Total R2048 Future											0.00	0	181,22
R2048	On	03/02/2022	Bond Future	9.80	Call		244.26000	0.24426	280,900	12.45	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		7,450.94000	7.45094	7,090,160	12.45	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		423.24000	0.42324	482,370	12.27	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.00	Put		5,941.58000	5.94158	5,603,290	12.27	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call		758.18000	0.75818	850,960	12.55	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.40	Put		3,535.75000	3.53575	3,270,770	12.82	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		1,531.43000	1.53143	1,684,960	12.96	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Put		3,057.56000	3.05756	2,813,670	12.96	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		2,237.10000	2.23710	2,433,150	13.27	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.70	Put		2,252.49000	2.25249	2,051,120	13.27	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Put		1,620.71000	1.62071	1,459,730	13.55	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		3,528.02000	3.52802	3,783,140	13.68	0.00	0	10
R2048	On	03/02/2022	Bond Future	11.00	Put		1,363.69000	1.36369	1,221,390	13.68	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,983.75000	5.98375	6,306,320	14.56	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		600.18000	0.60018	525,330	14.56	0.00	0	
R2048	On	03/02/2022	Bond Future	10.40	Call		1,236.28000	1.23628	1,368,720	12.82	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.20	Put		4,641.48000	4.64148	4,336,840	12.55	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,039.47000	6.03947	6,363,110	14.58	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		589.87000	0.58987	516,090	14.58	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		6,095.37000	6.09537	6,420,060	14.61	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/02/2022	Bond Future	11.49	Put		579.85000	0.57985	507,120	14.61	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call		3,069.69000	3.06969	3,306,130	13.55	0.00	0	96
R2048	On	05/05/2022	Bond Future	11.80	Call		7,335.38000	7.33538	7,659,460	14.56	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,028.15000	1.02815	939,840	14.56	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		7,387.13000	7.38713	7,712,020	14.58	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,017.07000	1.01707	929,570	14.58	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		7,283.67000	7.28367	7,606,930	14.54	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,039.35000	1.03935	950,220	14.54	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		3,912.85000	3.91285	3,707,790	12.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		3,539.87000	3.53987	3,743,040	12.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		3,877.55000	3.87755	3,673,730	12.80	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		3,575.74000	3.57574	3,780,150	12.81	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		3,842.51000	3.84251	3,639,930	12.81	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		3,504.16000	3.50416	3,706,090	12.79	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		4,629.03000	4.62903	4,851,260	13.46	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		3,995.83000	3.99583	3,808,640	13.46	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		4,665.24000	4.66524	4,888,490	13.47	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		3,964.44000	3.96444	3,778,270	13.47	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		4,701.57000	4.70157	4,925,830	13.48	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		3,933.27000	3.93327	3,748,110	13.48	0.00	0	
Total R2048 Option											0.00	0	4,66
Total For R2048											0.00	0	185,82
R209	On	04/11/2021	Bond Future			10.53500	69.28203	10.53500	69.28203	13.25	0.00	0	
R209	On	03/02/2022	Bond Future			10.28035	72.52879	10.34890	72.13550	12.97	0.00	0	20,1
R209	On	05/05/2022	Bond Future			10.44779	70.25479	10.52037	69.84824	12.88	0.00	0	5,38
R209	On	04/08/2022	Bond Future			10.62489	71.05460	10.69857	70.65184	12.33	0.00	0	
R209	On	03/11/2022	Bond Future			10.79795	68.83601	10.87392	68.43054	12.80	0.00	0	
Total R209 Future											0.00	0	25,51
R209	On	03/02/2022	Bond Future	11.02	Call		4,235.54000	4.23554	4,547,240	13.35	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		544.48000	0.54448	462,890	13.35	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,278.85000	4.27885	4,591,740	13.37	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		534.91000	0.53491	454,510	13.37	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,322.27000	4.32227	4,636,340	13.39	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		525.50000	0.52550	446,280	13.39	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,635.30000	5.63530	5,955,240	13.45	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		812.88000	0.81288	726,270	13.45	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		8,028.47000	8.02847	8,385,850	14.51	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		425.25000	0.42525	376,080	14.51	0.00	0	12,04
R209	On	05/05/2022	Bond Future	9.75	Call		728.14000	0.72814	821,650	11.52	0.00	0	8,52

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	9.75	Put		5,219.68000	5.21968	4,906,640	11.52	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		3,115.13000	3.11513	3,357,330	12.61	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		1,850.69000	1.85069	1,686,340	12.61	0.00	0	12,00
R209	On	05/05/2022	Bond Future	11.44	Call		5,675.97000	5.67597	5,996,770	13.46	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		803.23000	0.80323	717,480	13.46	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,716.56000	5.71656	6,038,220	13.48	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		793.55000	0.79355	708,660	13.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,233.48000	3.23348	3,025,030	11.92	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,610.93000	2.61093	2,806,460	11.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		3,205.58000	3.20558	2,998,350	11.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,556.85000	2.55685	2,749,930	11.91	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,261.83000	3.26183	3,052,150	11.91	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,583.70000	2.58370	2,778,010	11.92	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,800.37000	3.80037	4,026,810	12.63	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,030.15000	3.03015	2,851,120	12.63	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,829.29000	3.82929	4,056,710	12.63	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,006.79000	3.00679	2,828,740	12.63	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		3,771.54000	3.77154	3,997,010	12.62	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,053.65000	3.05365	2,873,650	12.62	0.00	0	
Total R209 Option											0.00	0	32,62
Total For R209											0.00	0	58,13
R210	On	04/11/2021	Bond Future			210.86698	210.86698	210.86698	210.86698		0.00	0	
R210	On	03/02/2022	Bond Future			213.50949	213.50949	212.88064	212.88064		0.00	0	1,30
R210	On	05/05/2022	Bond Future			213.26249	213.26249	212.60066	212.60066		0.00	0	10
R210	On	04/08/2022	Bond Future			215.86334	215.86334	215.21943	215.21943		0.00	0	
R210	On	03/11/2022	Bond Future			215.67787	215.67787	215.03280	215.03280		0.00	0	
Total R210 Future											0.00	0	1,40
Total For R210											0.00	0	1,40
R212	On	04/11/2021	Bond Future			175.91224	175.91224	175.91224	175.91224		0.00	0	
Total R212 Future											0.00	0	
Total For R212											0.00	0	
R213	On	04/11/2021	Bond Future			9.95000	83.69466	9.95000	83.69466	10.34	0.00	0	
R213	On	03/02/2022	Bond Future			9.72061	86.96636	9.81063	86.49136	10.15	0.00	0	20,70
R213	On	05/05/2022	Bond Future			9.91381	84.47425	10.00971	83.98334	10.06	0.00	0	
R213	On	04/08/2022	Bond Future			10.12476	85.43836	10.22288	84.95177	9.60	0.00	0	
R213	On	03/11/2022	Bond Future			10.33496	83.01291	10.43692	82.52311	9.87	0.00	0	
Total R213 Future											0.00	0	20,70
R213	On	03/02/2022	Bond Future	8.63	Call		89.98000	0.08998	116,750	9.20	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	8.63	Put			6,605.33000	6.60533	6,157,100	9.20	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			149.13000	0.14913	190,540	9.14	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,687.13000	5.68713	5,253,540	9.14	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			378.02000	0.37802	467,660	9.02	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Put			1,763.49000	1.76349	1,519,700	9.64	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			1,253.76000	1.25376	1,062,000	9.90	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			447.35000	0.44735	549,860	9.00	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			3,628.26000	3.62826	3,255,770	9.00	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			1,058.88000	1.05888	1,245,400	9.41	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,282.80000	2.28280	1,994,320	9.41	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			1,496.76000	1.49676	1,727,970	9.64	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			909.59000	0.90959	758,460	10.08	0.00	0	20
R213	On	03/02/2022	Bond Future	9.96	Call			2,075.15000	2.07515	2,353,860	9.87	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,294.62000	1.29462	1,098,330	9.87	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			2,106.43000	2.10643	2,387,410	9.89	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,273.98000	1.27398	1,079,960	9.89	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			2,138.08000	2.13808	2,421,320	9.90	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			364.07000	0.36407	291,850	10.61	0.00	0	20
R213	On	03/02/2022	Bond Future	10.00	Call			2,201.90000	2.20190	2,489,610	9.92	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,213.95000	1.21395	1,026,660	9.92	0.00	0	40
R213	On	03/02/2022	Bond Future	10.15	Call			2,701.66000	2.70166	3,021,490	10.06	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			941.85000	0.94185	786,680	10.06	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			2,771.61000	2.77161	3,095,480	10.08	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			3,946.18000	3.94618	3,560,820	9.02	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			3,058.97000	3.05897	3,398,370	10.15	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			789.77000	0.78977	654,170	10.15	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			4,434.26000	4.43426	4,828,700	10.52	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			414.26000	0.41426	333,700	10.52	0.00	0	40
R213	On	03/02/2022	Bond Future	10.67	Call			4,728.33000	4.72833	5,131,110	10.61	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			4,264.95000	4.26495	4,619,070	10.18	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,081.05000	1.08105	944,260	10.18	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			4,194.67000	4.19467	4,546,140	10.16	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			1,107.80000	1.10780	968,360	10.16	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			4,229.77000	4.22977	4,582,570	10.17	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			1,094.36000	1.09436	956,250	10.17	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,543.87000	3.54387	3,261,520	8.95	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			1,899.84000	1.89984	2,105,580	8.95	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			3,515.07000	3.51507	3,234,220	8.95	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			1,855.93000	1.85593	2,058,680	8.94	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,572.55000	3.57255	3,288,710	8.94	0.00	0	

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		1,877.96000	1.87796	2,082,200	8.95	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,045.41000	3.04541	3,295,750	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,270.34000	3.27034	3,030,880	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,070.30000	3.07030	3,321,830	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		3,247.22000	3.24722	3,008,950	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		3,020.94000	3.02094	3,270,100	9.64	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,293.91000	3.29391	3,053,270	9.64	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	23,57
R214	On	04/11/2021	Bond Future			10.89000	66.12820	10.89000	66.12820	14.19	0.00	0	
R214	On	03/02/2022	Bond Future			10.68127	69.12614	10.73440	68.81443	13.89	0.00	0	20,05
R214	On	05/05/2022	Bond Future			10.84386	66.67302	10.90034	66.34942	13.85	0.00	0	4
R214	On	04/08/2022	Bond Future			11.01766	67.43085	11.07479	67.11162	13.24	0.00	0	
R214	On	03/11/2022	Bond Future			11.18760	65.02775	11.24646	64.70661	13.82	0.00	0	
Total R214 Future											0.00	0	20,55
R214	On	03/02/2022	Bond Future	11.39	Call		4,268.41000	4.26841	4,509,580	14.57	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		604.21000	0.60421	533,670	14.57	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,311.64000	4.31164	4,553,760	14.59	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		594.06000	0.59406	524,470	14.59	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,354.86000	4.35486	4,597,940	14.62	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		583.97000	0.58397	515,340	14.62	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,510.81000	5.51081	5,758,020	14.61	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		931.09000	0.93109	854,700	14.61	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,430.40000	5.43040	5,676,160	14.58	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		952.55000	0.95255	874,710	14.58	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,470.58000	5.47058	5,717,060	14.59	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		941.76000	0.94176	864,640	14.59	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,203.91000	3.20391	3,039,360	12.71	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,701.06000	2.70106	2,856,720	12.72	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,175.74000	3.17574	3,012,170	12.72	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,644.85000	2.64485	2,798,550	12.70	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,232.29000	3.23229	3,066,760	12.70	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,672.89000	2.67289	2,827,570	12.71	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,780.87000	3.78087	3,955,740	13.70	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		3,222.06000	3.22206	3,075,790	13.70	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,809.66000	3.80966	3,985,310	13.71	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		3,197.28000	3.19728	3,051,790	13.71	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,752.18000	3.75218	3,926,270	13.69	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		3,247.00000	3.24700	3,099,950	13.69	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R214 Option										0.00	0	
Total For R214										0.00	0	20,53
Total for Bond										69,976,328.96	647	1,118,86
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R214 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 03/02/2022 GOVI			814.31800	814.31800	810.82100	810.82100				0.00	0	98
GOVI On 05/05/2022 GOVI			824.04600	824.04600	820.41100	820.41100				0.00	0	
GOVI On 04/08/2022 GOVI			833.79200	833.79200	830.21300	830.21300				0.00	0	
GOVI On 03/11/2022 GOVI			844.23500	844.23500	840.63700	840.63700				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 03/02/2022 GOVI	792.74	Call			180,810.00000	18.08100	215,780,000			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			180,710.00000	18.07100	215,680,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			180,610.00000	18.06100	215,580,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			321,610.00000	32.16100	357,960,000			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			321,810.00000	32.18100	358,160,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Call			321,710.00000	32.17100	358,060,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			109,330.00000	10.93300	145,120,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			109,530.00000	10.95300	145,320,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			109,430.00000	10.94300	145,220,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			202,170.00000	20.21700	238,150,000			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			202,070.00000	20.20700	238,050,000			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			202,270.00000	20.22700	238,250,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000			0.00	0	
Total GOVI Option										0.00	0	
Total For GOVI										0.00	0	98
Total for GOVI										0.00	0	98

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	03/02/2022	Index Future			805.72600	805.72600	803.07600	803.07600			0.00	0	
AL37	On	05/05/2022	Index Future			815.35100	815.35100	812.57500	812.57500			0.00	0	
AL37	On	04/08/2022	Index Future			824.99400	824.99400	822.28300	822.28300			0.00	0	
AL37	On	03/11/2022	Index Future			835.32700	835.32700	832.60700	832.60700			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/02/2022	Index Future			929.59900	929.59900	925.14600	925.14600			0.00	0	
AL7T	On	05/05/2022	Index Future			940.70300	940.70300	936.08800	936.08800			0.00	0	
AL7T	On	04/08/2022	Index Future			951.83000	951.83000	947.27200	947.27200			0.00	0	
AL7T	On	03/11/2022	Index Future			963.75100	963.75100	959.16600	959.16600			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/02/2022	Index Future			825.20700	825.20700	821.65200	821.65200			0.00	0	19
ALBI	On	05/05/2022	Index Future			835.06500	835.06500	831.37100	831.37100			0.00	0	2
ALBI	On	04/08/2022	Index Future			844.94200	844.94200	841.30300	841.30300			0.00	0	
ALBI	On	03/11/2022	Index Future			855.52400	855.52400	851.86600	851.86600			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	03/02/2022	Index Future			299.72200	299.72200	298.52700	298.52700			0.00	0	48
IGOV	On	05/05/2022	Index Future			303.37600	303.37600	302.13100	302.13100			0.00	0	
IGOV	On	04/08/2022	Index Future			307.03600	307.03600	305.81300	305.81300			0.00	0	
IGOV	On	03/11/2022	Index Future			310.95300	310.95300	309.72300	309.72300			0.00	0	
Total IGOV Future												0.00	0	48
Total For IGOV												0.00	0	48
Total for Index												0.00	0	71
JIBAR f	On	17/11/2021	Jibar Future			3.69500	96.30500	3.70000	96.30000			0.00	0	50,00
JIBAR f	On	15/12/2021	Jibar Future			3.96500	96.03500	3.96500	96.03500			0.00	0	
JIBAR f	On	19/01/2022	Jibar Future			4.02000	95.98000	4.04000	95.96000			0.00	0	
JIBAR f	On	16/02/2022	Jibar Future			4.33000	95.67000	4.35000	95.65000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.37500	95.62500	4.41500	95.58500			0.00	0	
JIBAR f	On	20/04/2022	Jibar Future			4.67000	95.33000	4.73000	95.27000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.98000	95.02000	5.08000	94.92000			0.00	0	7
JIBAR f	On	21/09/2022	Jibar Future			5.33500	94.66500	5.48500	94.51500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			5.82500	94.17500	5.99000	94.01000			0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			6.14000	93.86000	6.33000	93.67000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			6.52500	93.47500	6.69500	93.30500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			6.80500	93.19500	6.99500	93.00500			0.00	0	
Total Jibar Future												0.00	0	50,14

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JIBAR FUTURE										0.00	0	50,14
Total for Jibar										0.00	0	50,14
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	!
Total 5Y STND Future										0.00	0	!
Total For 5Y STND										0.00	0	!
Total for Interest Rate Swap										0.00	0	!
Total for Derivatives :										69,976,328.96	647	1,170,7!
ABCPI3 On 07/12/2023 Spot Bond			2.58000	320.61812	2.58000	320.55186				361,200,000,000.00	140,000,000	291,000,00
Total ABCPI3 SPOT										361,200,000,000.00	140,000,000	291,000,00
Total For ABCPI3										361,200,000,000.00	140,000,000	291,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.84912				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.10795				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.53735	9.65000	103.51069				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.87500	92.44147	10.87500	94.36908				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.15066				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.86055				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.15487				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.82426				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.89027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.58015				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.75122				0.00	0	10,200,00
Total ABFN22 SPOT										0.00	0	10,200,00
Total For ABFN22										0.00	0	10,200,00
ABFN2 On 25/05/2027 Spot Bond					0.00000	104.29316				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.06362				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.46780				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.60698				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.70624				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.65650				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	99.95554				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.62693				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.17458				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.18144				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.69833				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.87573				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.32806				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.23333				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.09584				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.28835				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.11084				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.40034				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.38031				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.39089				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.39850				0.00	0	
Total ABFN45 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 ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.64265				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.97137				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.01990				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.70626				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.54168				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.65764				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.43998				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.29254				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.96692				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.14901				0.00	0	500,000,00
Total ABJ03 SPOT										0.00	0	500,000,00
Total For ABJ03										0.00	0	500,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	100.54098				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK104 On 13/03/2024 Spot Bond			7.39000	7.39000	7.39000	144.29287				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	27.03428	100.00000	26.97009				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.14000	3.14000	3.14000	152.54809				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.85000	3.85000	3.85000	201.34947				0.00	0	200,000,00
Total ABN62 SPOT										0.00	0	200,000,00
Total For ABN62										0.00	0	200,000,00
ABN63 On 07/12/2033 Spot Bond			4.64000	4.64000	4.64000	227.19280				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.98000	6.98000	6.98000	102.46763				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.93000	7.93000	7.93000	114.71157				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.14000	102.18250	5.14000	102.16841				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.51000	104.10103	5.51000	104.08541				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.42500	110.14008	7.42500	110.11790				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.19500	111.41001	8.19500	111.38529				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.95000	108.05351	5.95000	108.03601				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			8.18500	103.90040	8.18500	103.87738			1,637,000,000,000.00	200,000,000	350,000,000
Total ABS7 SPOT									1,637,000,000,000.00	200,000,000	350,000,000
Total For ABS7									1,637,000,000,000.00	200,000,000	350,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.92835	100.00000	11.90166			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.90000	324.83626	1.90000	324.77508			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.55500	175.92502	1.55500	175.89353			0.00	0	
Total ABSI4 SPOT									0.00	0	
Total For ABSI4									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.80500	10.80500	10.80500	103.93398			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.91327			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.88499			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.85416			0.00	0	
Total ACL145 SPOT									0.00	0	
Total For ACL145									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.57789			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.88245			0.00	0	
Total ACL193 SPOT									0.00	0	
Total For ACL193									0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.88245			0.00	0	
Total ACL194 SPOT									0.00	0	
Total For ACL194									0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.90653			0.00	0	
Total ACL201 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 ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.90653				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	167.04742				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	170.28584				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.83718				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.83847				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.01140				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.05903				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.46814				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.85423				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.69579				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.07864				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.09927				0.00	400,000,000	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT02 SPOT										0.00	400,000,000	400,000,000
Total For AGT02										0.00	400,000,000	400,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.22852				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.00118				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.35110				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.36398				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.23000	99.05903	8.23000	100.50680				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.38347				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.44835				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.52929				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.30553				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.18514				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.67000	107.46384	6.67000	107.44469				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A On 21/08/2023 Spot Bond					0.00000	101.10852				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.25081				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.33836				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.27369				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.31981				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.68802				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.25072				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.33826				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.95071				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.32743				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.16319				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.29450				0.00	0	
Total AHF7B1 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 AHF7B1									0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.26167			0.00	0	
Total AHF7B2 SPOT									0.00	0	
Total For AHF7B2									0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.38203			0.00	0	
Total AHF7C1 SPOT									0.00	0	
Total For AHF7C1									0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.34045			0.00	0	
Total AHF7C2 SPOT									0.00	0	
Total For AHF7C2									0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.12562			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.01631			0.00	0	
Total AHF7D2 SPOT									0.00	0	
Total For AHF7D2									0.00	0	
AIR02: On 30/04/2023 Spot Bond			7.75000	105.75281	7.75000	105.73072			0.00	0	
Total AIR02 SPOT									0.00	0	
Total For AIR02									0.00	0	
AIR04: On 29/05/2024 Spot Bond			8.17000	106.62809	8.17000	106.60489			0.00	0	
Total AIR04 SPOT									0.00	0	
Total For AIR04									0.00	0	
AIR05: On 29/05/2030 Spot Bond			11.62000	95.89456	11.62000	95.86514			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01: On 30/04/2028 Spot Bond			5.87500	180.28717	5.87500	180.23388			0.00	0	
Total AIRL01 SPOT									0.00	0	
Total For AIRL01									0.00	0	
APF06: On 24/08/2022 Spot Bond					0.00000	101.12970			0.00	0	20,000,00
Total APF06 SPOT									0.00	0	20,000,00
Total For APF06									0.00	0	20,000,00
APF07: On 25/06/2023 Spot Bond					0.00000	100.72502			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF09: On 24/07/2023 Spot Bond					0.00000	100.27631			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.92169				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.99452				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.43025				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.02672				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	100.34423				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.99000	242.56807	4.99000	242.50227				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.00500	219.58252	5.00500	219.52287				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.53000	175.55114	2.53000	175.51507		423,016,000,000.00		167,200,000	41,800,000	
Total ASN137 SPOT								423,016,000,000.00		167,200,000	41,800,000	
Total For ASN137								423,016,000,000.00		167,200,000	41,800,000	
ASN14 On 31/01/2022 Spot Bond			2.57500	175.53394	2.57500	175.49765			0.00	0	0	
Total ASN149 SPOT									0.00	0	0	
Total For ASN149									0.00	0	0	
ASN15 On 31/03/2028 Spot Bond			4.72000	191.57030	4.72000	191.51959			0.00	0	0	
Total ASN154 SPOT									0.00	0	0	
Total For ASN154									0.00	0	0	
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000			0.00	0	0	
Total ASN172 SPOT									0.00	0	0	
Total For ASN172									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.98016				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19(On 30/06/2022 Spot Bond					0.00000	100.69450				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19(On 31/01/2038 Spot Bond			5.05500	109.74166	5.05500	109.71177				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19(On 20/06/2022 Spot Bond					0.00000	100.76497				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	100.77659				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	100.85320				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20(On 24/08/2025 Spot Bond					0.00000	105.91213				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21(On 29/08/2022 Spot Bond					0.00000	101.10404				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26(On 20/06/2023 Spot Bond					0.00000	100.97734				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27(On 20/06/2023 Spot Bond					0.00000	100.76767				0.00	0	
Total ASN274 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 ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	99.94207				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	99.83466				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	99.83883				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.96759				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.71516				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.82868				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.25325				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.43500	4.43500	4.43500	105.85608				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.15500	5.15500	5.15500	97.15994				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.78446				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.89658				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.02971				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.08296				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.16500	108.23429	5.16500	108.20449				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.84280				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.76492				0.00	0	13,100,00
Total ASN346 SPOT										0.00	0	13,100,00
Total For ASN346										0.00	0	13,100,00
ASN346 On 20/06/2024 Spot Bond					0.00000	100.81685				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.80740				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.80740				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	101.14281				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.97014				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.79179				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.82152				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38 On 06/11/2023 Spot Bond					0.00000	100.38723				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.88343				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.88343				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.44441				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.79887				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	99.85294				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.83947				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.79321				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.93472				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.99034				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	104.38679				0.00	0	
Total ASN421 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 ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.71572				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.73874				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.98656				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.60435				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.48182				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.34513				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.34839				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	102.55922				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	102.13434				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.17915				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.20990				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.80311				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN480 On 20/06/2025 Spot Bond					0.00000	101.13095				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN481 On 25/08/2025 Spot Bond					0.00000	120.44500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN486 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.08135				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN487 On 01/09/2025 Spot Bond					0.00000	100.80033				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN490 On 15/09/2025 Spot Bond					0.00000	100.78765				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN498 On 15/09/2025 Spot Bond					0.00000	100.78765				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond					0.00000	100.77954				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.62500	101.04755	9.62500	101.02161				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.80500	100.67674	8.80500	100.65304				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.35500	99.30536	9.35500	99.28056				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			9.35500	99.30536	9.35500	99.28056				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN52: On 31/07/2022 Spot Bond			9.10000	102.54684	9.10000	102.52205				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	103.08627	11.05000	103.05615				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.07248	11.00000	103.04249				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.93435	10.50000	102.90572				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.93435	10.50000	102.90572				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.66225				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.14224				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.67792				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	102.96198	10.60000	102.93309				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.95788	10.47000	102.89752				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.94817	10.55000	102.91941				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.10997				0.00	0	
Total ASN560 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 ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.28633				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.04983				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.39927				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.76495				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.82308				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	99.93326				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	99.94234				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	101.09050				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	102.14963				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	102.53789	9.22000	102.51251				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.45722				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.42673				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.28082				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.27077				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN600 On 28/02/2031 Spot Bond					0.00000	101.40961				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN600 On 31/01/2030 Spot Bond					0.00000	100.13993				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	100.17260				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.86709				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN610 On 06/05/2024 Spot Bond					0.00000	100.05406				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN610 On 21/12/2026 Spot Bond					0.00000	100.84071				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN610 On 28/02/2024 Spot Bond					0.00000	101.60833				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN610 On 11/05/2023 Spot Bond					0.00000	100.00022				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN620 On 21/12/2026 Spot Bond					0.00000	100.79491				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN62(On 25/11/2021 Spot Bond					0.00000	101.06984				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62(On 28/02/2024 Spot Bond					0.00000	101.45983				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63(On 02/04/2026 Spot Bond					0.00000	100.62405				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63(On 20/06/2024 Spot Bond					0.00000	100.92063				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63(On 20/06/2026 Spot Bond					0.00000	101.01366				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63(On 05/06/2023 Spot Bond					0.00000	101.20662				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64(On 06/05/2024 Spot Bond					0.00000	100.13724				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64(On 12/07/2024 Spot Bond					0.00000	101.05036				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64(On 08/07/2026 Spot Bond					0.00000	100.52303				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65(On 31/03/2032 Spot Bond					0.00000	100.80009				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN65(On 12/11/2021 Spot Bond					0.00000	101.12795				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66(On 11/02/2022 Spot Bond					0.00000	101.14039				0.00	0	
Total ASN660 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 ASN660										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	101.13548				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	101.15308				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	101.14534				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.23067				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/11/2021 Spot Bond					0.00000	101.08740				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	99.87106				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 18/11/2021 Spot Bond					0.00000	101.10034				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.64057				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 23/11/2021 Spot Bond					0.00000	101.02281				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.71658				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 26/11/2021 Spot Bond					0.00000	100.99678				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.96986				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.01225				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.52968				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.42881				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.77580				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.20002				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.16387				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.58346				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.15712				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.49075				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.96066				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.74979				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN70: On 09/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000,00
Total ASN707 SPOT										0.00	0	50,000,000,00
Total For ASN707										0.00	0	50,000,000,00
ASN70: On 05/01/2022 Spot Bond					0.00000	100.60658				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	100.59823				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.90875				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.86010				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.84923				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.93988				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.52193				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.58361				0.00	0	500,000,00
Total ASN718 SPOT										0.00	0	500,000,00
Total For ASN718										0.00	0	500,000,00
ASN71: On 30/12/2021 Spot Bond					0.00000	100.50723				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.50702				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.41564				0.00	0	
Total ASN724 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 ASN724										0.00	0	
ASN72 On 20/01/2022 Spot Bond					0.00000	100.30637				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN72 On 19/01/2022 Spot Bond					0.00000	100.31715				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN73 On 05/06/2023 Spot Bond					0.00000	100.26705				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73 On 31/07/2026 Spot Bond					0.00000	100.15827				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73 On 28/02/2026 Spot Bond					0.00000	100.17802				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73 On 31/03/2026 Spot Bond					0.00000	100.18920				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
BAW21 On 24/03/2022 Spot Bond			3.99400	103.15749	3.99400	103.14637				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.24242	9.30000	101.21748				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.07651				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.23860				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.20684				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.93094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.58596				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.95500	99.07750	6.95500	99.05889				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.67649				0.00	0	1,200,000,00
Total BAW34 SPOT										0.00	0	1,200,000,00
Total For BAW34										0.00	0	1,200,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.00238				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	99.27721				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.81589				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.95072				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.87000	8.87000	8.87000	104.23580				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.41500	11.41500	11.41500	103.95820				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.87135				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.89265				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.83950				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.83971				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.85205				0.00	0	260,000,00
Total BAYA77 SPOT										0.00	0	260,000,00
Total For BAYA77										0.00	0	260,000,00
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.17241				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.97924				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.95126				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.00775				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.97861				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.00701				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.94989				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.00682				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.04106				0.00	0	1,527,149,60
Total BAYA86 SPOT										0.00	0	1,527,149,60

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 BAYA86										0.00	0	1,527,149,60
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.21757				0.00	0	2,119,132,10
Total BAYA87 SPOT										0.00	0	2,119,132,10
Total For BAYA87										0.00	0	2,119,132,10
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.97872				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.11562				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.18583				0.00	0	320,000,00
Total BAYA90 SPOT										0.00	0	320,000,00
Total For BAYA90										0.00	0	320,000,00
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.92239				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.95042				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.92199				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.14885				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.55469				0.00	0	270,000,00
Total BAYB15 SPOT										0.00	0	270,000,00
Total For BAYB15										0.00	0	270,000,00
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.17753				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	101.14963				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
Total BAYB18 SPOT										0.00	0	30,000,00
Total For BAYB18										0.00	0	30,000,00
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.60253				0.00	840,000,000	2,070,000,00
Total BAYB19 SPOT										0.00	840,000,000	2,070,000,00
Total For BAYB19										0.00	840,000,000	2,070,000,00
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.20658				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	101.14918				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.36000	8.36000	8.36000	99.35004				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.10619				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.59211				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.03954				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	99.94153				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.06782				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.92313				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.67176				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL07 On 03/09/2022 Spot Bond			7.66000	105.44481	7.66000	105.42292				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.38240				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.90406				0.00	10,000,000	10,000,00
Total BGL15 SPOT										0.00	10,000,000	10,000,00
Total For BGL15										0.00	10,000,000	10,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.61544				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.51175				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.10922				0.00	0	20,000,00
Total BGL18 SPOT										0.00	0	20,000,00
Total For BGL18										0.00	0	20,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	105.12691				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.14150				0.00	0	810,000,00
Total BGT01 SPOT										0.00	0	810,000,00
Total For BGT01										0.00	0	810,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.51942				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	99.95229				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.43713				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.41000	105.84537	6.41000	105.82722				0.00	0	
Total BID11 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 BID11									0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.92644			0.00	0	
Total BID12 SPOT									0.00	0	
Total For BID12									0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.45699			0.00	0	
Total BID13 SPOT									0.00	0	
Total For BID13									0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.38826			0.00	0	
Total BID14 SPOT									0.00	0	
Total For BID14									0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.25142			0.00	0	20,000,00
Total BID15 SPOT									0.00	0	20,000,00
Total For BID15									0.00	0	20,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.23248			0.00	0	
Total BNPP01 SPOT									0.00	0	
Total For BNPP01									0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.53562			0.00	0	
Total BNPP02 SPOT									0.00	0	
Total For BNPP02									0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.78800			0.00	0	
Total BNPP04 SPOT									0.00	0	
Total For BNPP04									0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.43100			0.00	0	
Total BNPP05 SPOT									0.00	0	
Total For BNPP05									0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.68100			0.00	0	
Total BNPP06 SPOT									0.00	0	
Total For BNPP06									0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	53.97200			0.00	0	
Total BNPP09 SPOT									0.00	0	
Total For BNPP09									0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.91728			0.00	0	
Total BNPP10 SPOT									0.00	0	
Total For BNPP10									0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	99.91409			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.56576				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.27025				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	99.90945				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.62430				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.32552				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.37772				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.12297				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.53193				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.11426				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.11859				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3 On 24/08/2022 Spot Bond					0.00000	101.07033				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	101.14993				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.10451				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	0.00000				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	100.68158				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.78647				0.00	0	20,000,00
Total CBL29 SPOT										0.00	0	20,000,00
Total For CBL29										0.00	0	20,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	100.12374				0.00	0	1,170,000,00
Total CBL30 SPOT										0.00	0	1,170,000,00
Total For CBL30										0.00	0	1,170,000,00
CCT01 On 23/06/2023 Spot Bond			7.93500	111.74192	7.93500	111.71816				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.10500	112.87148	8.10500	112.84698				0.00	0	670,000,00
Total CCT02 SPOT										0.00	0	670,000,00
Total For CCT02										0.00	0	670,000,00
CCT03 On 15/03/2025 Spot Bond			8.70500	108.74705	8.70500	108.72145				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.12500	10.12500	10.12500	103.27368				0.00	0	
Total CCT04 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 CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.18132				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.03220				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.53138				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.64079				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.37621				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.39896				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.32322	4.77000	105.56600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.47100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.56251				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.44000	108.12765	7.44000	108.10583				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	110.79148	8.70700	112.97800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.03298				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.27546				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	105.60958				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	100.64446	10.98000	100.61474				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	109.05900				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	115.94947	6.50000	110.70800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.89600				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.82866				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	99.93938				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.93992				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2022 Spot Bond			2.50000	175.56264	2.50000	175.52669				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45: On 31/01/2025 Spot Bond			5.84000	140.55228	5.84000	140.51109				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.28000	138.70006	6.28000	138.65781				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45: On 20/12/2021 Spot Bond					0.00000	101.44800				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45: On 17/11/2021 Spot Bond					0.00000	99.90800				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45: On 29/11/2021 Spot Bond					0.00000	101.22965				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46: On 29/11/2021 Spot Bond					0.00000	101.21956				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46: On 13/03/2022 Spot Bond			6.87000	102.68441	6.87000	102.66551				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46: On 14/03/2022 Spot Bond					0.00000	101.12490				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	100.81330				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	100.89341				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	99.85894				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47: On 29/11/2021 Spot Bond			100.00000	100.03102	100.00000	99.76984				0.00	0	
Total CLN477 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 CLN477										0.00	0	
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48 On 02/12/2021 Spot Bond					0.00000	101.17524				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48 On 02/12/2021 Spot Bond			6.36500	104.46566	6.36500	104.44751				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48 On 28/07/2022 Spot Bond			6.67000	104.33276	6.67000	104.31416				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 28/03/2022 Spot Bond					0.00000	100.88745				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	100.96884				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	101.23243				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			7.07000	109.42321	7.07000	109.40221				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.94735				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	100.52412				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.55343				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.01323				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.74107				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.14261				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.87413				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	96.07563				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	101.56952	9.96000	101.54226				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.34945	10.01000	100.32253				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.33812				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.51913	9.60000	98.79745				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.92981				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.16214				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	101.60293	9.20000	101.57769				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN525 On 24/04/2023 Spot Bond					0.00000	100.93067				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.60523				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.97572				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.53739				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.24443				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.92981				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN532 On 20/06/2023 Spot Bond					0.00000	100.89951				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.40314				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.58500	105.58975	9.58500	105.56290				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.41945				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.26956				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.45884				0.00	0	
Total CLN540 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 CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	143.01300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	101.16290				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.44856				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.05500	105.90715	9.05500	105.88166				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.10500	103.95676	9.10500	103.93120				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.19500	103.16988	9.19500	103.14467				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	308.74698				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	99.93757				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	99.98544				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.26818				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.50751				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	123.92800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	99.91350	10.19000	99.87644				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.05500	103.64014	9.05500	103.61519				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.01715				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	99.85147				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.80924				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.06069				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.99982				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.28500	102.27879	9.28500	102.25357				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN572 On 12/11/2025 Spot Bond					0.00000	99.98463				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	99.99981				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.90668				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.98428				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.38669				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.63953				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.01460				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	101.09308				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.05567				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.35114				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	101.04871				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.18924				0.00	0	
Total CLN586 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 CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.99409				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.83526				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.82171				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.85141				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.65630				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.26000	142.98938	4.26000	116.12705				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.24659				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.68455				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.24659				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.24964				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.60339				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.90612				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.82171				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.82171				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.48400				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	102.30553				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.08531				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	99.98638				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.00663				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.40036				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.23970				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.32587	9.32000	100.30076				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
Total For CLN61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN61(On 23/07/2022 Spot Bond					0.00000	100.25824				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611(On 14/04/2026 Spot Bond					0.00000	101.82118				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612(On 07/03/2025 Spot Bond					0.00000	101.01995				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613(On 22/08/2022 Spot Bond					0.00000	101.19600				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614(On 30/11/2021 Spot Bond					0.00000	101.07820				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615(On 30/09/2022 Spot Bond					0.00000	100.63750				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616(On 20/12/2029 Spot Bond					0.00000	96.79800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617(On 20/12/2024 Spot Bond					0.00000	102.27082				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618(On 20/12/2022 Spot Bond					0.00000	101.37241				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619(On 30/11/2021 Spot Bond					0.00000	101.04610				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620(On 28/10/2024 Spot Bond					0.00000	100.20934				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621(On 28/10/2022 Spot Bond					0.00000	100.20866				0.00	0	
Total CLN621 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 CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.27105				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	96.24500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.27416				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.65000	105.34287	6.65000	105.32414				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.50887				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.85311				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.82000	64.73295	11.82000	85.85904				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.26139				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.75500	101.37777	9.75500	101.35153				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.50198				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.22972				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.63320				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.12479				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.39401				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.18501				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.49509				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.51545				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.63295				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.35356				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.19158				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.80608				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.20631				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.80750				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN648 On 19/08/2025 Spot Bond					0.00000	101.65548				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.12275				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.49509				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	101.19621				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.49509				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	99.97100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	101.00549				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.63559				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.47654				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.20000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.78200				0.00	0	
Total CLN662 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 CLN662										0.00	0	
CLN66: On 20/12/2024 Spot Bond					0.00000	115.10900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	137.76200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66: On 27/02/2023 Spot Bond					0.00000	101.50239				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66: On 02/04/2026 Spot Bond					0.00000	100.72210				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66: On 19/08/2025 Spot Bond					0.00000	101.79835				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66: On 02/05/2023 Spot Bond					0.00000	104.38945				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66: On 18/09/2024 Spot Bond					0.00000	102.46069				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67: On 27/02/2023 Spot Bond					0.00000	101.24728				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	101.65592				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67: On 09/03/2022 Spot Bond					0.00000	100.96863				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.25785	147.45908	4.25785	119.80597				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.25785	147.45908	4.25785	119.80674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.69038				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.78227				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.81296				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.47010				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.72025				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.94012				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.77697				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.79920				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.24330				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.95168				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.95147				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69(On 21/12/2026 Spot Bond					0.00000	100.83378				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.72235				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.83392				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.81159				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	85.87935				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	84.33157				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	104.13751				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	101.00351				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	99.99999				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.91374				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	100.41533				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.45543				0.00	0	
Total CLN705 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 CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.82821				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.89759				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.81421				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	82.86411				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	83.11082				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.80099				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	99.98747				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.81975				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.81975				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.81975				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.88853				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.80907				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	80.87136				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	81.19828				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.96273				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	81.91874				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.75176				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.75176				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.76564				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.76564				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.76564				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.76564				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.45651				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.51212				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.16177				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.82517				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	99.98344				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.12955				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.92074				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.96313				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	107.07200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.73627				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.47211				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.84449				0.00	0	
Total CLN742 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 CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.13884				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.83950				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.44941				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.38709				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.83386				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.16775				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.88954				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.59950				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.05462				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.55061				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.39406				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.35219				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.52217				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 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	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.17524				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.26446				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.41855				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.05462			0.00	0	
Total CLN766 SPOT									0.00	0	
Total For CLN766									0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000			0.00	0	
Total CLN767 SPOT									0.00	0	
Total For CLN767									0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.85753			0.00	0	
Total CLN768 SPOT									0.00	0	
Total For CLN768									0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.65060			0.00	0	
Total CLN769 SPOT									0.00	0	
Total For CLN769									0.00	0	
CLN770 On 31/07/2024 Spot Bond			6.92000	6.92000	6.92000	99.96461			0.00	0	
Total CLN770 SPOT									0.00	0	
Total For CLN770									0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.46177			0.00	0	
Total CLN771 SPOT									0.00	0	
Total For CLN771									0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.81166			0.00	0	
Total CLN772 SPOT									0.00	0	
Total For CLN772									0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.55217			0.00	0	
Total CLN773 SPOT									0.00	0	
Total For CLN773									0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.17432			0.00	0	
Total CLN774 SPOT									0.00	0	
Total For CLN774									0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.81000	6.81000	6.81000	113.65951			0.00	0	
Total CLN775 SPOT									0.00	0	
Total For CLN775									0.00	0	
CLN776 On 31/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total CLN776 SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For CLN776								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
CLN81 On 18/04/2028 Spot Bond			8.36000	99.37239	8.36000	99.35004			0.00	0	
Total CLN81 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 CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.97000	111.43182	7.97000	111.40802				0.00	0	13,000,000,00
Total COJ05 SPOT										0.00	0	13,000,000,00
Total For COJ05										0.00	0	13,000,000,00
COJ08 On 22/06/2026 Spot Bond			10.30500	108.58783	10.30500	108.55803				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.96000	111.79767	6.96000	111.77677				0.00	0	31,300,000,00
Total COJG01 SPOT										0.00	0	31,300,000,00
Total For COJG01										0.00	0	31,300,000,00
COT01 On 03/04/2023 Spot Bond			7.50500	103.06862	7.50500	103.04776				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.11500	92.74300	12.11500	92.71303				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			10.70500	98.35796	10.70500	98.32993				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			9.87000	9.87000	9.87000	107.77510				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.40313				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.24126				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.01611				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.95670				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.84973				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.84493				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.45500	9.45500	9.45500	102.31573				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.26034				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.83676				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.94000	105.78836	6.94000	105.76874				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	43.44720	100.00000	43.35156				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	43.44720	100.00000	43.35156				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.45000	106.83551	7.45000	106.81428				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	102.23599	9.69000	102.20971				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.23599	9.69000	102.20971				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.79500	94.20294	11.79500	94.17360				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	102.32938	10.10000	102.30198				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.32938	10.10000	102.30198				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	101.08740				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.58657				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.87334				0.00	1,500,000,000	1,500,000,000
Total DVF22B SPOT										0.00	1,500,000,000	1,500,000,000
Total For DVF22B										0.00	1,500,000,000	1,500,000,000
DVF22k On 24/10/2022 Spot Bond					0.00000	100.37791				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.05834				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.53164				0.00	0	1,000,000,000
Total DVF25 SPOT										0.00	0	1,000,000,000
Total For DVF25										0.00	0	1,000,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	96.35863				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.11834				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	99.17241				0.00	0	180,000,000
Total DVFB25 SPOT										0.00	0	180,000,000
Total For DVFB25										0.00	0	180,000,000
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.44041				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2i On 31/01/2023 Spot Bond					0.00000	100.12650				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2i On 31/01/2025 Spot Bond					0.00000	95.92466				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2! On 31/01/2027 Spot Bond					0.00000	100.13346				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3! On 21/08/2023 Spot Bond					0.00000	100.13967				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.81595				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.45000	102.99873	5.45000	102.98363				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.98000	107.90667	6.98000	107.88622				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.25000	109.23380	5.25000	109.20325				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.05500	97.43712	5.05500	97.41059				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	137.90821	2.25000	137.88097				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.03000	146.53416	4.03000	146.49799				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.00300	133.05172	4.00300	133.01923				0.00	0	70,000,00
Total EL29 SPOT										0.00	0	70,000,00
Total For EL29										0.00	0	70,000,00
EL30 On 29/07/2030 Spot Bond			4.04500	130.06808	4.04500	130.03614				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.94000	112.66773	4.94000	112.63732				0.00	0	
Total EL31 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 EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.02500	99.59836	5.02500	99.57133				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	137.90821	2.25000	137.88097				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	176.95631				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	174.12414				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	134.76533				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	133.68510				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	131.64149				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	122.31348				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	123.61737				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN015 On 15/04/2024 Spot Bond					0.00000	118.42103				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	120.40659				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.79000	100.77711	9.79000	100.75051				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.51000	11.51000	11.51000	93.53263				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.56000	11.56000	11.56000	98.08035				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			9.85500	9.85500	9.85500	104.57547				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.85500	9.85500	9.85500	105.06204				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.53500	11.53500	11.53500	78.82130				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.83000	10.83000	10.83000	103.72813				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.53500	11.53500	11.53500	98.62773				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.05023				0.00	0	910,000,00
Total EPF015 SPOT										0.00	0	910,000,00
Total For EPF015										0.00	0	910,000,00
EPF017 On 07/09/2023 Spot Bond					0.00000	100.94897				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF018 On 13/12/2025 Spot Bond					0.00000	100.89731				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.87345				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.01318				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.11568				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.16270				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.01095				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.86537				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			050,000,000,000,000.00	10,500,000,000	16,100,000,000	
Total EPFC50 SPOT									50,000,000,000,000.00	10,500,000,000	16,100,000,000	
Total For EPFC50									50,000,000,000,000.00	10,500,000,000	16,100,000,000	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.99671				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.02493				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.36142				0.00	0	
Total EQT004 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 EQT004									0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.98217			0.00	0	40,000,00
Total EQT005 SPOT									0.00	0	40,000,00
Total For EQT005									0.00	0	40,000,00
EQT005 On 30/10/2023 Spot Bond					0.00000	100.14130			0.00	0	
Total EQT006 SPOT									0.00	0	
Total For EQT006									0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.74274			0.00	0	
Total EQT007 SPOT									0.00	0	
Total For EQT007									0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.50708			0.00	0	
Total EQT008 SPOT									0.00	0	
Total For EQT008									0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	99.91619			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B6 On 17/08/2022 Spot Bond					0.00000	99.92019			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	99.90973			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C6 On 17/08/2022 Spot Bond					0.00000	99.91938			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	99.91533			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	99.92152			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	99.92343			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA27 On 17/08/2023 Spot Bond					0.00000	99.91130			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.30000	107.18692	6.30000	107.16885		17,325,000,000,000.00	2,750,000,000	3,850,000,00	
Total ES23 SPOT								17,325,000,000,000.00	2,750,000,000	3,850,000,00	
Total For ES23								17,325,000,000,000.00	2,750,000,000	3,850,000,00	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.95976	10.00000	102.93246		0.00	0		
Total ES23/R2023 SPOT								0.00	0		
Total For ES23/R2023								0.00	0		
ES26 On 02/04/2026 Spot Bond			8.85500	97.28027	8.85500	97.25711		111,750,100,000,000.00	12,620,000,000	8,181,816,60	
Total ES26 SPOT								11,750,100,000,000.00	12,620,000,000	8,181,816,60	
Total For ES26								11,750,100,000,000.00	12,620,000,000	8,181,816,60	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.87106	7.85000	100.84972		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			11.06500	77.96290	11.13000	77.58811		90,069,100,000,000.00	8,140,000,000	4,481,567,30	
Total ES33 SPOT								10,069,100,000,000.00	8,140,000,000	4,481,567,30	
Total For ES33								10,069,100,000,000.00	8,140,000,000	4,481,567,30	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.18666	7.50000	101.16608		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			11.58500	76.44199	11.63500	76.10861		98,820,050,000,000.00	8,530,000,000	9,450,400,00	
Total ES42 SPOT								18,820,050,000,000.00	8,530,000,000	9,450,400,00	
Total For ES42								18,820,050,000,000.00	8,530,000,000	9,450,400,00	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.41249	8.50000	100.38953		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	100.93079		0.00	0		
Total EXX04 SPOT								0.00	0		
Total For EXX04								0.00	0		
EXX05 On 13/06/2024 Spot Bond					0.00000	101.78535		0.00	0		
Total EXX05 SPOT								0.00	0		
Total For EXX05								0.00	0		
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.84278		0.00	0		
Total FBJ22Z SPOT								0.00	0		
Total For FBJ22Z								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.92739				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.84703				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.94529				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.94253				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.20116				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.65729				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.86232				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.09341				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.09990				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.12639				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.73541				0.00	0	
Total FRB21 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 FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.18887			0.00	0	10,000,00
Total FRB22 SPOT									0.00	0	10,000,00
Total For FRB22									0.00	0	10,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.60996			0.00	0	140,000,00
Total FRB23 SPOT									0.00	0	140,000,00
Total For FRB23									0.00	0	140,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	102.98429			0.00	400,000,000	5,750,000,00
Total FRB24 SPOT									0.00	400,000,000	5,750,000,00
Total For FRB24									0.00	400,000,000	5,750,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.69313			0.00	0	15,390,000,00
Total FRB25 SPOT									0.00	0	15,390,000,00
Total For FRB25									0.00	0	15,390,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.63755			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.55500	106.80076	9.55500	106.77353			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.74818			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.80481			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.35500	99.79960	8.35500	99.77716			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.96000	175.76954	1.96000	175.73612		39,200,000,000.00		20,000,000	87,000,00
Total FRBI22 SPOT								39,200,000,000.00		20,000,000	87,000,00
Total For FRBI22								39,200,000,000.00		20,000,000	87,000,00
FRBI23 On 07/12/2023 Spot Bond			2.36000	321.97496	2.36000	321.91032		236,000,000,000.00		100,000,000	50,000,00
Total FRBI23 SPOT								236,000,000,000.00		100,000,000	50,000,00
Total For FRBI23								236,000,000,000.00		100,000,000	50,000,00
FRBI25 On 31/01/2025 Spot Bond			3.15500	3.15500	3.15500	152.47792		0.00		0	460,000,00

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 FRBI25 SPOT										0.00	0	460,000,00
Total For FRBI25										0.00	0	460,000,00
FRBI28 On 31/03/2028 Spot Bond			3.84000	201.51433	3.84000	201.46575				0.00	0	200,000,00
Total FRBI28 SPOT										0.00	0	200,000,00
Total For FRBI28										0.00	0	200,000,00
FRBI29 On 31/03/2029 Spot Bond			4.38000	4.38000	4.38000	106.24767				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.09000	5.09000	5.09000	217.78207		305,400,000,000.00		0.00	60,000,000	30,000,00
Total FRBI33 SPOT								305,400,000,000.00			60,000,000	30,000,00
Total For FRBI33								305,400,000,000.00			60,000,000	30,000,00
FRBI46 On 31/03/2046 Spot Bond			5.31500	91.92856	5.31500	91.90275				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.33000	93.07685	5.33000	93.05082				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.13000	7.13000	7.13000	81.49575				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.19000	7.19000	7.19000	80.67863				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.44000	4.44000	4.44000	146.60623				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	98.29949				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22 On 31/01/2022 Spot Bond			2.61000	175.52055	2.61000	175.48408				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC23: On 31/01/2022 Spot Bond			3.47000	175.19219	3.47000	175.15173				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.91439				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	101.98523				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.40370				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.20985				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	102.68093				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.19602				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.92069				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	114.40306				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	99.99973				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.84357				0.00	0	
Total FRC285 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 FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	112.38185				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.80319				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.55424				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	99.94159				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	99.94052				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.18671				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.80738				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.07718				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.36324				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.02486				0.00	0	508,500,00
Total FRC305 SPOT										0.00	0	508,500,00
Total For FRC305										0.00	0	508,500,00
FRC305 On 27/02/2023 Spot Bond					0.00000	101.07325				0.00	0	1,500,000,00
Total FRC306 SPOT										0.00	0	1,500,000,00
Total For FRC306										0.00	0	1,500,000,00
FRC306 On 31/05/2024 Spot Bond					0.00000	102.75627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.78616				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.90360				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.99135				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	100.76391				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.96539				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.21249				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.89228				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.99113				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.14893				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.91332				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.56204				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC326 On 20/12/2022 Spot Bond					0.00000	101.73243				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.58366				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	101.11644				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.01299				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.40108				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	101.70607				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC332 On 25/04/2023 Spot Bond					0.00000	102.40448				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC333 On 07/12/2023 Spot Bond					0.00000	101.41419				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC334 On 20/02/2024 Spot Bond					0.00000	101.67265				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC335 On 20/12/2024 Spot Bond					0.00000	101.17212				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC336 On 21/12/2027 Spot Bond					0.00000	100.80603				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC337 On 15/10/2022 Spot Bond					0.00000	100.43034				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	

Contract 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 FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	101.06445				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.60997				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.41713				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.30755				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	100.28276				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.22566				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.54738				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.31258				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.31292				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.32735				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.32806				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.18791				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.17222				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.40340				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.21744				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.64318				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	99.99748				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.68270				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.98480				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.33544				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.31606				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	102.30562				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37 On 20/06/2026 Spot Bond					0.00000	102.31251				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.30694				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.30556				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	102.37575				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.74747				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.18330				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.17660				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37 On 20/12/2026 Spot Bond					0.00000	100.81718				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37 On 23/09/2023 Spot Bond					0.00000	100.88410				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 16/12/2021 Spot Bond					0.00000	100.60954				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.12414				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.25000	3.25000	3.25000	175.23664				0.00	0	
Total FRC66 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 FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.19000	3.19000	3.19000	175.25982				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.20000	3.20000	3.20000	175.25595				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.65000	102.07760	4.65000	102.05068			186,000,000,000.00		40,000,000	20,000,00
Total FRI33 SPOT									186,000,000,000.00		40,000,000	20,000,00
Total For FRI33									186,000,000,000.00		40,000,000	20,000,00
FRI38 On 31/01/2038 Spot Bond			4.90500	111.83804	4.90500	111.80802				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.33001				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.26397				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.92869				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.64115				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.54099				0.00	0	360,000,00
Total FRJ25 SPOT										0.00	0	360,000,00
Total For FRJ25										0.00	0	360,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.71632				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.04290				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.71562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.80307				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.72782				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.51800	4.51800	4.51800	98.02932				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.87500	4.87500	4.87500	112.23302				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	99.81415				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.23568				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			5.01500	110.29605	5.01500	110.26613				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.94000	220.92514	4.94000	220.86551				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.15500	108.37027	5.15500	108.34047				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	220.24458				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.99000	148.66777	3.99000	148.63150				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS115 On 31/01/2038 Spot Bond			3.70500	130.44813	3.70500	130.41728				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.95500	111.13394	4.95500	111.10397				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.09000	217.84176	5.09000	217.78207				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.14000	216.82557	5.14000	216.76589				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.52000	120.94398	3.52000	150.78224				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.17000	216.21863	5.17000	216.15896				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.15500	108.37027	5.15500	108.34047				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.53000	193.66903	4.53000	193.61874				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.90500	98.71843	5.90500	98.68933				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.42000	194.89605	4.42000	194.84603				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.48000	194.22568	4.48000	194.17551				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.68000	206.21089	5.68000	206.15116				0.00	0	
Total FRS132 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 FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.85500	99.32858	5.85500	99.29943				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.15500	5.15500	5.15500	108.34047				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.13500	108.64289	5.13500	108.61307				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.29000	196.35765	4.29000	196.30792				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.45000	210.65260	5.45000	210.59289				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.42000	194.89605	4.42000	194.84603				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.42000	194.89605	4.42000	194.84603				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.82100	201.73541	3.82100	201.68689				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.29000	147.31478	4.29000	147.27767				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.31000	175.63537	2.31000	175.60032				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.77000	191.02233	4.77000	190.97150				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.81000	190.58524	4.81000	190.53433				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			4.26000	147.44942	4.26000	147.41238				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.28500	196.41410	4.28500	196.36441				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.82000	4.82000	4.82000	190.42522				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.06061				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.36007				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.39589				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.81464				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.76130				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	213.63472				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	151.36059				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond					0.00000	193.27559				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	40.97121				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.08125				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.09342				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	99.98538				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.18886				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.44178				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.24705				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 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	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 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	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.70823				0.00	0	
Total FRS220 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 FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	101.02974				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.80603				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond					0.00000	100.34679				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 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	
FRS23 On 14/08/2027 Spot Bond					0.00000	99.93853				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	103.69671				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	111.01927				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	102.87225				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.65859				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	77.33723				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.59303				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	119.24258				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.53810				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.58246				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS247 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	
FRS248 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	
FRS250 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	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.16592				0.00	0	600,000,00
Total FRS251 SPOT										0.00	0	600,000,00
Total For FRS251										0.00	0	600,000,00
FRS252 On 31/01/2022 Spot Bond					0.00000	100.16627				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	103.64859				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 31/01/2022 Spot Bond					0.00000	100.16522				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.97433				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	117.28150				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	101.43926				0.00	0	
Total FRS259 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 FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.07355				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.40727				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 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	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.76601				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	117.42573				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.77177				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	115.14121				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	100.94813				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	110.02211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.76715				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	101.18286				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 26/11/2021 Spot Bond					0.00000	100.86436				0.00	0	
Total FRS275 SPOT										0.00	0	
Total For FRS275										0.00	0	
FRS275 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	
FRS276 On 12/11/2021 Spot Bond					0.00000	99.98758				0.00	0	
Total FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS277 On 30/09/2024 Spot Bond					0.00000	100.96533				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.12233				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.08001				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.47475				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 13/01/2022 Spot Bond					0.00000	100.25660				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS284 On 28/02/2031 Spot Bond			9.41000	9.41000	9.41000	102.47623			0.00	0	
Total FRS284 SPOT									0.00	0	
Total For FRS284									0.00	0	
FRS285 On 28/02/2031 Spot Bond			9.41000	9.41000	9.41000	102.47623			0.00	0	
Total FRS285 SPOT									0.00	0	
Total For FRS285									0.00	0	
FRS286 On 25/10/2026 Spot Bond					0.00000	100.26487			0.00	0	
Total FRS286 SPOT									0.00	0	
Total For FRS286									0.00	0	
FRS287 On 14/02/2022 Spot Bond					0.00000	102.36365			0.00	0	
Total FRS287 SPOT									0.00	0	
Total For FRS287									0.00	0	
FRS288 On 13/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total FRS288 SPOT								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total For FRS288								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
FRS36 On 07/12/2023 Spot Bond			2.16000	2.16000	2.16000	323.15181			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.90000	324.83626	1.90000	324.77508			0.00	0	
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.90000	1.90000	1.90000	324.77508			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.55000	175.92695	1.55000	175.89548			0.00	0	
Total FRS46 SPOT									0.00	0	
Total For FRS46									0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.55000	175.92695	1.55000	175.89548			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.10723			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.85500	103.55788	4.85500	103.53022			0.00	0	
Total FRS64 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.46000	70.18195	4.46000	109.16317			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.41000	3.41000	3.41000	151.29090			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.69000	3.69000	3.69000	150.00008			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.96000	2.96000	2.96000	318.22296			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.54000	5.54000	5.54000	104.26662		3,878,000,000,000.00	700,000,000	1,400,000,00	
Total FRX23 SPOT								3,878,000,000,000.00	700,000,000	1,400,000,00	
Total For FRX23								3,878,000,000,000.00	700,000,000	1,400,000,00	
FRX24 On 10/12/2024 Spot Bond			6.95500	114.89091	6.95500	114.86946		0.00	0	59,100,00	
Total FRX24 SPOT								0.00	0	59,100,00	
Total For FRX24								0.00	0	59,100,00	
FRX25 On 26/07/2025 Spot Bond			7.34500	110.54352	7.34500	110.52185		0.00	0		
Total FRX25 SPOT								0.00	0		
Total For FRX25								0.00	0		
FRX26 On 01/10/2026 Spot Bond			7.90500	107.44059	7.90500	107.41770		0.00	0	13,280,526,10	
Total FRX26 SPOT								0.00	0	13,280,526,10	
Total For FRX26								0.00	0	13,280,526,10	
FRX27 On 07/03/2027 Spot Bond			7.94500	111.41978	7.94500	111.39579		3,178,000,000,000.00	400,000,000	200,000,00	
Total FRX27 SPOT								3,178,000,000,000.00	400,000,000	200,000,00	
Total For FRX27								3,178,000,000,000.00	400,000,000	200,000,00	
FRX28 On 26/07/2028 Spot Bond			8.36500	111.84044	8.36500	111.81553		0.00	0		
Total FRX28 SPOT								0.00	0		
Total For FRX28								0.00	0		
FRX30 On 31/01/2030 Spot Bond			8.97000	107.19659	8.97000	107.17103		0.00	0	40,000,00	
Total FRX30 SPOT								0.00	0	40,000,00	
Total For FRX30								0.00	0	40,000,00	
FRX31 On 21/02/2031 Spot Bond			9.23000	103.77457	9.23000	103.74914		0.00	0	1,620,000,00	

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 FRX31 SPOT										0.00	0	1,620,000,00
Total For FRX31										0.00	0	1,620,000,00
FRX32 On 31/03/2032 Spot Bond			9.15500	110.24489	9.15500	110.21778				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.41500	79.58682	10.41500	79.56462				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	101.01456				0.00	0	110,199,00
Total FS6A2 SPOT										0.00	0	110,199,00
Total For FS6A2										0.00	0	110,199,00
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.37617				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.15655				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.09975				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.13835				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.14970				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.34736				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.36538				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.38898				0.00	0	240,000,00
Total FST3A3 SPOT										0.00	0	240,000,00
Total For FST3A3										0.00	0	240,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FST3A On 20/10/2026 Spot Bond					0.00000	100.40075				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.78114				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.15756				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	101.09893				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.15168				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.10991				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.16723				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.63500				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.98000	113.59404	3.98000	113.56630			875,600,000,000.00		220,000,000	110,000,000
Total GRL35 SPOT									875,600,000,000.00		220,000,000	110,000,000
Total For GRL35									875,600,000,000.00		220,000,000	110,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	100.61884				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.49000	107.25079	6.49000	107.23199				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.14657				0.00	0	
Total GRT19 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 GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.24740				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.95500	107.18383	6.95500	107.16370				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.37927				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.23689				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.87174				0.00	1,260,000,000	1,260,000,000
Total GRT24G SPOT										0.00	1,260,000,000	1,260,000,000
Total For GRT24G										0.00	1,260,000,000	1,260,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	101.34839				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.72595				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.26122				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.81990				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.56312				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.46988				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.02295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.07517				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.91273				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.04874				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.35356				0.00	1,000,000,000	1,000,000,000
Total GRT36 SPOT										0.00	1,000,000,000	1,000,000,000
Total For GRT36										0.00	1,000,000,000	1,000,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	100.61775				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.13464				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.09983				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.42243				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.84944				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.64558				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.29445				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT48 On 22/04/2026 Spot Bond					0.00000	100.50488				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.65964				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.84057				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.26148				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	99.98759				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.76503				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.55346				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.99329				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.91561				0.00	1,390,000,000	1,390,000,000
Total HILB08 SPOT										0.00	1,390,000,000	1,390,000,000
Total For HILB08										0.00	1,390,000,000	1,390,000,000
HILB09 On 29/03/2025 Spot Bond					0.00000	99.25424				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.66174				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.07532				0.00	0	
Total HILB11 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 HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.95992			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.93775			0.00	0	
Total HILB13 SPOT									0.00	0	
Total For HILB13									0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.66008			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.61995			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.60857			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.50000	321.11067	2.50000	321.04500			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.85000	2.85000	2.85000	326.14288			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.21500	102.96630	10.21500	102.93842			0.00	0	1,000,000,00
Total HWAY30 SPOT									0.00	0	1,000,000,00
Total For HWAY30									0.00	0	1,000,000,00
HWAY3 On 28/02/2033 Spot Bond			4.98000	77.07724	4.98000	101.63616		99,600,000,000,000.00	20,000,000,000	10,000,000,00	
Total HWAY33 SPOT								99,600,000,000,000.00	20,000,000,000	10,000,000,00	
Total For HWAY33								99,600,000,000,000.00	20,000,000,000	10,000,000,00	
HWAY3 On 31/07/2034 Spot Bond			11.03000	90.56537	11.03000	90.53894		0.00	0	4,023,787,10	
Total HWAY34 SPOT								0.00	0	4,023,787,10	
Total For HWAY34								0.00	0	4,023,787,10	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.63548	100.00000	11.60986		0.00	0		
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			11.13000	89.51498	11.13000	89.48863		0.00	0	6,300,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inters
Total HWAY35 SPOT										0.00	0	6,300,000.00
Total For HWAY35										0.00	0	6,300,000.00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.63380	100.00000	11.60819				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	100.53659				0.00	0	15,240,000.00
Total HWF11 SPOT										0.00	0	15,240,000.00
Total For HWF11										0.00	0	15,240,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.34078				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.03297				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.71000	154.60830	2.84000	153.95947			617,708,653,646,000.00	596,940,462,600	376,070,907,600	
Total I2025 SPOT									17,708,653,646,000.00	596,940,462,600	376,070,907,600	
Total For I2025									17,708,653,646,000.00	596,940,462,600	376,070,907,600	
I2029 On 31/03/2029 Spot Bond			3.51000	112.68918	3.51000	112.66301			448,070,507,000,000.00	412,555,700,000	250,776,293,800	
Total I2029 SPOT									18,070,507,000,000.00	412,555,700,000	250,776,293,800	
Total For I2029									18,070,507,000,000.00	412,555,700,000	250,776,293,800	
I2033 On 28/02/2033 Spot Bond			4.07000	108.04298	4.15000	107.17032			640,168,014,695,000.00	157,289,438,500	230,313,805,500	
Total I2033 SPOT									10,168,014,695,000.00	157,289,438,500	230,313,805,500	
Total For I2033									10,168,014,695,000.00	157,289,438,500	230,313,805,500	
I2038 On 31/01/2038 Spot Bond			4.23000	121.88569	4.25500	121.46435			659,549,679,300,000.00	155,921,910,000	325,723,430,500	
Total I2038 SPOT									19,549,679,300,000.00	155,921,910,000	325,723,430,500	
Total For I2038									19,549,679,300,000.00	155,921,910,000	325,723,430,500	
I2046 On 31/03/2046 Spot Bond			4.34000	107.78981	4.31500	108.21397			132,804,868,000,000.00	30,600,200,000	369,953,291,900	
Total I2046 SPOT									12,804,868,000,000.00	30,600,200,000	369,953,291,900	
Total For I2046									12,804,868,000,000.00	30,600,200,000	369,953,291,900	
I2050 On 31/12/2050 Spot Bond			4.26000	112.56386	4.33000	111.09835			425,532,252,000,000.00	99,890,200,000	327,815,716,700	
Total I2050 SPOT									15,532,252,000,000.00	99,890,200,000	327,815,716,700	
Total For I2050									15,532,252,000,000.00	99,890,200,000	327,815,716,700	
IBL101 On 24/05/2022 Spot Bond			6.38500	6.38500	6.38500	105.60615			0.00	0	0	
Total IBL101 SPOT									0.00	0	0	
Total For IBL101									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL102 On 24/05/2022 Spot Bond					0.00000	101.48367				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.62000	320.37224	2.62000	320.30569				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.19359				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.69290				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.04632				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.15715				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.44422				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.05704				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.38249				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.98605				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.01270				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.47103				0.00	0	
Total IBL134 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 IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.19588				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.11936				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.03836				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.97256				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.86264				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.86336				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.80037				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.60331				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.97562				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.01824				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.16412				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.90304				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.29966				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.26464				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.27311				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.02823				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.16956				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.93222				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.50794				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.40988				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	99.91282				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.90961				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.31627				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL178 On 19/07/2026 Spot Bond					0.00000	100.32713				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	101.13548				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	101.08740				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.04485				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.08223				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.94034				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.83000				0.00	0	380,000,00
Total IBL190 SPOT										0.00	0	380,000,00
Total For IBL190										0.00	0	380,000,00
IBL191 On 10/09/2026 Spot Bond					0.00000	100.85961				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.48143				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.34263				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.05230				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.04512				0.00	0	
Total IBL197 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 IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.63000	1.63000	1.63000	175.86435				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.09000	108.91527	7.09000	108.89465				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.90000	175.79254	1.90000	175.75943				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.46000	109.20374	5.46000	109.18776				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.83771				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.88000	106.20491	8.88000	106.17984				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.11000	106.51170	10.11000	106.72280				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.99034				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.47500	109.94006	9.47500	109.91225				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.48658				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	99.98730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG14 On 12/11/2023 Spot Bond					0.00000	99.00314				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.59191				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.01389				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.81710				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.59566				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.72247				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.45348				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.29437				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.84684				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.20500	105.05708	8.20500	105.03400				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING375 On 24/02/2023 Spot Bond					0.00000	100.62712				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.03166				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.36758				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.54925				0.00	0	260,000,00
Total INLV06 SPOT										0.00	0	260,000,00
Total For INLV06										0.00	0	260,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	99.31165				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.56427				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.35518				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.85303				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.74974				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.76335				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.70227				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.05563				0.00	0	
Total IPF22 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 IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.08844				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.40629				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.02750				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.02780				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.66383				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.22929				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.62965				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.88949				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFC36 On 10/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			700,000,000,000,000.00	37,000,000,000	37,000,000,00	
Total IPFC36 SPOT									10,000,000,000,000.00	37,000,000,000	37,000,000,00	
Total For IPFC36									10,000,000,000,000.00	37,000,000,000	37,000,000,00	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.84796				0.00	0	20,000,00
Total IPFG01 SPOT										0.00	0	20,000,00
Total For IPFG01										0.00	0	20,000,00
IV017/F On 31/01/2022 Spot Bond			2.75000	100.76763	2.75000	100.76009				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.18000	186.59585	5.18000	186.54415				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.05845				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.05000	3.05000	3.05000	175.31389				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	99.90109				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.40500	8.40500	8.40500	106.00589				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.19712				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.49500	175.56453	2.49500	175.52864			598,800,000,000.00	240,000,000	120,000,000	
Total IV045 SPOT									598,800,000,000.00	240,000,000	120,000,000	
Total For IV045									598,800,000,000.00	240,000,000	120,000,000	
IV046 On 21/06/2022 Spot Bond					0.00000	102.61322				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.36817				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.08000	187.66459	5.08000	187.61309				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.88500	104.92499	6.88500	104.90529				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC116 On 16/08/2022 Spot Bond					0.00000	99.91537				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.81392				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.03438				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.39741				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.44020				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.73665				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.01795				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.00554				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.16996				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	

Contract 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 IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.06323				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.86810				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.00846				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.70971				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.51619				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.99984				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.04880				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.90204				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.90016	7.40000	102.87974				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.13664				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.19237				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	99.91160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.86005				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.02747	7.23000	102.00779				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.60444				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	99.93036				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	101.08905				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.48598	7.45000	101.46547				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.15116				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	109.96206	3.91012	104.17973				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.29933				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.96713				0.00	0	
Total IVZ066 SPOT										0.00	0	
Total For IVZ066										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.81405				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ068 On 02/12/2021 Spot Bond			4.00000	4.00000	4.00000	99.75948				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.73114				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.65299				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.10000	4.10000	4.10000	99.58610				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.33365				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.25518				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ075 On 30/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.09861				0.00	0	
Total IVZ075 SPOT										0.00	0	
Total For IVZ075										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.99856				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.72270				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.25839				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.34278				0.00	0	
Total KAP014 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 KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	99.60224				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.48680				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	100.37397				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.55777				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.21802				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.88015				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.88324				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.08368				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.95500	121.09984	8.95500	121.07053				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.11939				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.88000	103.90656	6.88000	103.88725				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.48393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.83019				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.25234				0.00	0	500,000,00
Total LGL09 SPOT										0.00	0	500,000,00
Total For LGL09										0.00	0	500,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.03885				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.66754				0.00	220,000,000	610,000,00
Total LGL11 SPOT										0.00	220,000,000	610,000,00
Total For LGL11										0.00	220,000,000	610,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	99.92423				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.55763				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.84852				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.84406				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.04139				0.00	10,831,000,000	10,831,000,00
Total MBF063 SPOT										0.00	10,831,000,000	10,831,000,00
Total For MBF063										0.00	10,831,000,000	10,831,000,00
MBF06 On 30/09/2022 Spot Bond					0.00000	100.80198				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	99.93478				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06 ¹ On 17/11/2023 Spot Bond					0.00000	99.92908				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 ¹ On 28/05/2022 Spot Bond					0.00000	100.88249				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 ¹ On 28/05/2024 Spot Bond					0.00000	101.28123				0.00	3,000,000,000	5,900,000,000
Total MBF070 SPOT										0.00	3,000,000,000	5,900,000,000
Total For MBF070										0.00	3,000,000,000	5,900,000,000
MBF07 ¹ On 17/09/2024 Spot Bond					0.00000	100.71656				0.00	0	1,330,000,000
Total MBF071 SPOT										0.00	0	1,330,000,000
Total For MBF071										0.00	0	1,330,000,000
MBP03 ¹ On 02/11/2022 Spot Bond					0.00000	100.63807				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 ¹ On 23/02/2023 Spot Bond					0.00000	101.09790				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 ¹ On 27/07/2023 Spot Bond					0.00000	100.20660				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 ¹ On 27/09/2023 Spot Bond					0.00000	100.96223				0.00	3,000,000,000	3,000,000,000
Total MBP045 SPOT										0.00	3,000,000,000	3,000,000,000
Total For MBP045										0.00	3,000,000,000	3,000,000,000
MBP04 ¹ On 26/02/2022 Spot Bond					0.00000	101.12972				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 ¹ On 26/02/2024 Spot Bond					0.00000	101.02675				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 ¹ On 27/03/2022 Spot Bond					0.00000	100.59634				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 ¹ On 27/03/2024 Spot Bond					0.00000	100.60860				0.00	0	
Total MBP049 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 MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.32973				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.04426				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.58780				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.20500	8.20500	8.20500	112.59167				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.27900	105.99971	6.27900	105.98190				0.00	0	2,178,100,00
Total MMIG05 SPOT										0.00	0	2,178,100,00
Total For MMIG05										0.00	0	2,178,100,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.55649				0.00	0	20,000,00
Total MMIG06 SPOT										0.00	0	20,000,00
Total For MMIG06										0.00	0	20,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.89720				0.00	0	2,000,000,00
Total MMIG07 SPOT										0.00	0	2,000,000,00
Total For MMIG07										0.00	0	2,000,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.83293				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.85500	105.66940	8.85500	105.64439				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.97638				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.10500	95.09977	9.10500	95.44110				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.24863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.15642				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.82109				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.79121				0.00	815,000,000	815,000,00
Total MTN12 SPOT										0.00	815,000,000	815,000,00
Total For MTN12										0.00	815,000,000	815,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	101.72370				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.01329				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.01378				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.91124				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.63665				0.00	0	150,000,00
Total MTN17 SPOT										0.00	0	150,000,00
Total For MTN17										0.00	0	150,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	99.43732				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.96673				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.81199				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN21 On 29/06/2023 Spot Bond					0.00000	102.83227				0.00	300,000,000	870,000,000
Total MTN21 SPOT										0.00	300,000,000	870,000,000
Total For MTN21										0.00	300,000,000	870,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	100.22219				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.80000	100.52809	8.80000	100.50457				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.23969				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.80722				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.04485				0.00	0	300,000,000
Total MTN26 SPOT										0.00	0	300,000,000
Total For MTN26										0.00	0	300,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	101.52720				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.81909				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.09017				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.39040				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.56458				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	101.22878				0.00	0	
Total MWAR03 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 MWAR03										0.00	0	
MWAR03 On 22/11/2022 Spot Bond					0.00000	101.22878				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR04 On 22/11/2023 Spot Bond					0.00000	101.31630				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR05 On 22/02/2024 Spot Bond					0.00000	101.31622				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.28273				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.83577				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.07625				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.47846				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.72669				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.93475				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.11144				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.27379				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.62000	101.43628	6.62000	101.41833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.97000	107.72296	6.97000	107.70291				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.73500	105.78893	9.73500	105.76161				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.33117				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.29521				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.18565				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.50364				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.23641				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.18345				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.53500	108.29438	6.53500	108.27515				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.83500	102.89808	5.83500	102.88187				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.18200	108.78204	7.18200	108.76118			2,154,600,000,000.00		300,000,000	150,000,000
Total NBK16A SPOT									2,154,600,000,000.00		300,000,000	150,000,000
Total For NBK16A									2,154,600,000,000.00		300,000,000	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK17/ On 22/04/2026 Spot Bond			8.35500	106.38319	8.35500	106.35927				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19/ On 01/06/2022 Spot Bond			6.36500	106.06144	6.36500	106.04329				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.66500	114.82677	7.66500	114.80318				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			8.62000	112.15885	8.62000	112.13314		6,034,000,000,000.00		700,000,000	350,000,00	
Total NBK21A SPOT								6,034,000,000,000.00		700,000,000	350,000,00	
Total For NBK21A								6,034,000,000,000.00		700,000,000	350,000,00	
NBK22/ On 19/11/2022 Spot Bond			5.46000	109.35076	5.46000	109.33475				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.40300	116.36738	7.40300	116.34440				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.38000	117.14277	8.38000	117.11664				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	99.99996				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.95000	5.95000	5.95000	108.13617				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.10583				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	37.31198	100.00000	37.22849				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.87146				0.00	0	
Total NBK26B 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 NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.69000	109.05461	8.69000	109.02899				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			6.09000	109.07641	6.09000	109.05863				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.88000	113.10065	7.88000	113.07689				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.32000	109.01390	6.32000	108.99546				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.04000	106.31273	6.04000	106.29525				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.55984				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.56814				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.64414				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.53000	10.53000	10.53000	74.34080				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	102.99214				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.40101				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.81492				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.57870				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.93892				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.27485				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.68014				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.92798				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.11656				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.74287				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.67674				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.83576				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.20713				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.12608				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.25786				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.56396				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.24160				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.45164				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.19335				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.31979				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.39372				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.82163				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			9.70000	103.51240	9.70000	103.48531				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.81455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.73500	103.06479	9.73500	103.03773				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.82163				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.83282				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.84697				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.95803				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.95803				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.24889				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.37410				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.01330				0.00	0	50,000,00
Total NGL02 SPOT										0.00	0	50,000,00
Total For NGL02										0.00	0	50,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.65239				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.97318				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL05 On 26/07/2023 Spot Bond					0.00000	102.17877				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.29402				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.74097				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.70117				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.02018				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.26219				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.70851				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.06655				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.79180				0.00	0	1,200,000,00
Total NGT104 SPOT										0.00	0	1,200,000,00
Total For NGT104										0.00	0	1,200,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.59737				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	102.95191				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.39758				0.00	0	
Total NGT107 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 NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.49705				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.16738				0.00	1,821,700,000	1,821,700,00
Total NGT109 SPOT										0.00	1,821,700,000	1,821,700,00
Total For NGT109										0.00	1,821,700,000	1,821,700,00
NGT1G On 16/06/2026 Spot Bond					0.00000	102.49322				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.44697				0.00	10,100,000,000	10,000,000,00
Total NHM007 SPOT										0.00	10,100,000,000	10,000,000,00
Total For NHM007										0.00	10,100,000,000	10,000,000,00
NHM00 On 26/04/2022 Spot Bond					0.00000	101.38195				0.00	3,000,000,000	10,000,000,00
Total NHM009 SPOT										0.00	3,000,000,000	10,000,000,00
Total For NHM009										0.00	3,000,000,000	10,000,000,00
NHM01 On 24/05/2022 Spot Bond					0.00000	102.86489				0.00	0	5,500,000,00
Total NHM011 SPOT										0.00	0	5,500,000,00
Total For NHM011										0.00	0	5,500,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	102.00019				0.00	168,000,000	243,055,000,00
Total NHM012 SPOT										0.00	168,000,000	243,055,000,00
Total For NHM012										0.00	168,000,000	243,055,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	99.83749				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.13854				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.99981				0.00	166,923,500,000	255,789,500,00
Total NHM016 SPOT										0.00	166,923,500,000	255,789,500,00
Total For NHM016										0.00	166,923,500,000	255,789,500,00
NHM01 On 25/05/2023 Spot Bond					0.00000	104.53539				0.00	0	66,580,000,00
Total NHM018 SPOT										0.00	0	66,580,000,00
Total For NHM018										0.00	0	66,580,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	101.81774				0.00	4,284,000,000	179,227,500,00

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 NHM019 SPOT										0.00	4,284,000,000	179,227,500,00
Total For NHM019										0.00	4,284,000,000	179,227,500,00
NHM02 On 25/11/2023 Spot Bond					0.00000	105.31117				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.14000	5.14000	5.14000	216.76589				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.79000	3.79000	3.79000	202.04831				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.59500	3.59500	3.59500	150.43658				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.80500	3.80500	3.80500	110.44028			2,967,900,000,000.00		780,000,000	390,000,00
Total NI29 SPOT									2,967,900,000,000.00		780,000,000	390,000,00
Total For NI29									2,967,900,000,000.00		780,000,000	390,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.00500	5.00500	5.00500	110.40524				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.70000	3.70000	3.70000	149.95422				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	204.17439	3.45000	204.12741				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.50000	3.50000	3.50000	150.87457				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.43500	3.43500	3.43500	206.24010				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB15 On 31/03/2028 Spot Bond			3.58000	204.56399	3.58000	204.51611				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.12000	108.84791	5.12000	108.81808				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.93821				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.99157				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.10592				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	135.10742				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.68265				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.85540				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.64807				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.23140				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.83063				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.41093				0.00	0	
Total NN036 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 NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.57381				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.53768				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.25059				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.89321				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	149.23971				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.93122				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	149.02381				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	144.09432				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.90890				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	127.85270				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.42253				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.59022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	93.22646				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.73387				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.95717				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.16428				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.48843				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.25161				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.86662				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	99.90165				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.84720				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.89969				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.89529				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN107 On 18/06/2024 Spot Bond					0.00000	100.84720				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.43422				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.57413				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.41900				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.16752				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	101.68735				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	129.46000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond					0.00000	125.81000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond					0.00000	131.64000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF016 On 07/07/2025 Spot Bond					0.00000	130.07000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF017 On 21/09/2023 Spot Bond					0.00000	128.97702				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	116.22385				0.00	0	
Total NNF02 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 NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	99.91244				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	91.18444				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	114.74982				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	116.22385				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	114.73822				0.00	1,800,000,000	1,800,000,000
Total NNF031 SPOT										0.00	1,800,000,000	1,800,000,000
Total For NNF031										0.00	1,800,000,000	1,800,000,000
NNF03 On 29/12/2021 Spot Bond					0.00000	100.58283				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	93.32899				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	100.97734				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.07613				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05 On 12/11/2021 Spot Bond					0.00000	99.98695				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05 On 18/11/2021 Spot Bond					0.00000	101.11199				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF051 On 22/02/2022 Spot Bond					0.00000	101.11802				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF052 On 23/11/2021 Spot Bond					0.00000	101.04466				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF053 On 30/11/2021 Spot Bond					0.00000	100.95020				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF054 On 08/12/2021 Spot Bond					0.00000	100.82292				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF055 On 13/12/2021 Spot Bond					0.00000	100.74437				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF056 On 22/03/2022 Spot Bond					0.00000	100.68354				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF057 On 22/03/2022 Spot Bond					0.00000	100.67679				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF058 On 22/03/2022 Spot Bond					0.00000	100.67679				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF059 On 12/09/2024 Spot Bond					0.00000	102.00575				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF060 On 28/03/2022 Spot Bond					0.00000	100.60674				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF061 On 29/12/2021 Spot Bond					0.00000	100.58933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF06: On 29/12/2021 Spot Bond					0.00000	100.59514				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06: On 04/01/2022 Spot Bond					0.00000	100.57878				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06: On 13/01/2022 Spot Bond					0.00000	100.39432				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06: On 13/01/2022 Spot Bond					0.00000	100.39432				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	100.19910				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	132.14456				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	85.78105				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	101.21568				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	101.21796				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	101.13223				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.92460				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	111.94565				0.00	0	
Total NQ1B17 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 NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.30551				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.25070				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.02297				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.11545				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.05574				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.04000	105.18826	7.04000	105.16816				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.83000	203.61873	2.83000	203.57530				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.27000	115.27145	10.27000	115.23992			37,999,000,000,000.00	3,700,000,000	1,467,200,00	
Total NRA028 SPOT									37,999,000,000,000.00	3,700,000,000	1,467,200,00	
Total For NRA028									37,999,000,000,000.00	3,700,000,000	1,467,200,00	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.94543	100.00000	17.90571			0.00	0	0	
Total NRA028/R186 SPOT									0.00	0	0	
Total For NRA028/R186									0.00	0	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.88632				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.28270				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.19078				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.82682				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.83801				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.71179				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.94850				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.16941				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	100.78628				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.03304				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.33000	102.89377	6.33000	102.87631				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.99800	110.15549	7.99800	110.13164				0.00	0	1,530,000.00
Total OML07 SPOT										0.00	0	1,530,000.00
Total For OML07										0.00	0	1,530,000.00
OML09 On 14/09/2022 Spot Bond			6.55500	105.24088	6.55500	105.22212				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML10 On 14/09/2025 Spot Bond			8.41000	111.29826	8.41000	111.27293				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	100.78678				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.33155				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.71359				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.18487				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.20349				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.86232				0.00	0	600,000,00
Total PEP03 SPOT										0.00	0	600,000,00
Total For PEP03										0.00	0	600,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	100.27758				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.11272				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.13465				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.54398				0.00	0	20,000,00
Total PMM57 SPOT										0.00	0	20,000,00
Total For PMM57										0.00	0	20,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	101.25184				0.00	0	
Total PRE2A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.41074			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.43344			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.45613			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.87000	115.00062	7.95500	114.60147			778,665,361,218,000.00	1,292,079,461,400	2,655,889,570,80
Total R186 SPOT									778,665,361,218,000.00	292,079,461,400	555,889,570,80
Total For R186									778,665,361,218,000.00	292,079,461,400	555,889,570,80
R197 On 07/12/2023 Spot Bond			1.53000	327.16180	1.55000	326.97707			85,765,935,051,000.00	56,056,166,700	132,663,745,58
Total R197 SPOT									85,765,935,051,000.00	56,056,166,700	132,663,745,58
Total For R197									85,765,935,051,000.00	56,056,166,700	132,663,745,58
R202 On 07/12/2033 Spot Bond			4.06500	240.00306	4.14000	238.23266			452,214,177,000,000.00	111,245,800,000	218,968,158,00
Total R202 SPOT									452,214,177,000,000.00	111,245,800,000	218,968,158,00
Total For R202									452,214,177,000,000.00	111,245,800,000	218,968,158,00
R2023 On 28/02/2023 Spot Bond			5.30500	104.57961	5.37000	104.48198			034,949,817,000,000.00	1,514,599,400,000	1,122,690,550,80
Total R2023 SPOT									034,949,817,000,000.00	514,599,400,000	122,690,550,80
Total For R2023									034,949,817,000,000.00	514,599,400,000	122,690,550,80
R2030 On 31/01/2030 Spot Bond			9.25500	95.12589	9.33000	94.69797			916,536,047,110,000.00	2,908,323,722,000	2,231,965,145,50
Total R2030 SPOT									916,536,047,110,000.00	908,323,722,000	231,965,145,50
Total For R2030									916,536,047,110,000.00	908,323,722,000	231,965,145,50
R2032 On 31/03/2032 Spot Bond			9.71000	91.53955	9.78500	91.06427			726,309,683,830,000.00	1,825,572,573,000	1,368,971,619,40
Total R2032 SPOT									726,309,683,830,000.00	825,572,573,000	368,971,619,40
Total For R2032									726,309,683,830,000.00	825,572,573,000	368,971,619,40
R2035 On 28/02/2035 Spot Bond			10.14500	92.60233	10.22000	92.07364			338,733,402,638,500.00	2,103,374,411,300	1,196,209,974,10
Total R2035 SPOT									338,733,402,638,500.00	103,374,411,300	196,209,974,10
Total For R2035									338,733,402,638,500.00	103,374,411,300	196,209,974,10
R2037 On 31/01/2037 Spot Bond			10.35500	88.31631	10.42000	87.85292			113,974,509,047,000.00	2,135,584,211,400	1,556,170,408,50
Total R2037 SPOT									113,974,509,047,000.00	135,584,211,400	556,170,408,50
Total For R2037									113,974,509,047,000.00	135,584,211,400	556,170,408,50
R2040 On 31/01/2040 Spot Bond			10.50500	90.40737	10.55500	90.01943			229,478,622,905,000.00	1,735,314,481,000	1,160,352,681,00

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 R2040 SPOT										19,478,622,905,000.00	735,314,481,000	160,352,681,000
Total For R2040										19,478,622,905,000.00	735,314,481,000	160,352,681,000
R2044 On 31/01/2044 Spot Bond			10.53500	87.23293	10.58500	86.83763				669,416,038,500,000.00	2,816,271,100,000	1,732,648,015,600
Total R2044 SPOT										19,416,038,500,000.00	816,271,100,000	732,648,015,600
Total For R2044										19,416,038,500,000.00	816,271,100,000	732,648,015,600
R2048 On 28/02/2048 Spot Bond			10.48500	86.31623	10.53500	85.90831				231,362,114,226,500.00	1,123,162,814,900	1,877,835,591,200
Total R2048 SPOT										1,362,114,226,500.00	123,162,814,900	377,835,591,200
Total For R2048										1,362,114,226,500.00	123,162,814,900	377,835,591,200
R209 On 31/03/2036 Spot Bond			10.11500	71.75792	10.18000	71.35657				373,072,600,000,000.00	1,223,240,000,000	787,496,095,100
Total R209 SPOT										1,307,260,000,000.00	223,240,000,000	787,496,095,100
Total For R209										1,307,260,000,000.00	223,240,000,000	787,496,095,100
R210 On 31/03/2028 Spot Bond			3.03000	211.18993	3.08000	210.53113				368,761,665,600,000.00	121,703,520,000	72,577,073,200
Total R210 SPOT										1,876,166,600,000.00	121,703,520,000	72,577,073,200
Total For R210										1,876,166,600,000.00	121,703,520,000	72,577,073,200
R212 On 31/01/2022 Spot Bond			1.30000	176.02307	1.30000	175.99277				328,068,560,000,000.00	1,021,591,200,000	549,659,600,000
Total R212 SPOT										1,806,856,000,000.00	21,591,200,000	549,659,600,000
Total For R212										1,806,856,000,000.00	21,591,200,000	549,659,600,000
R213 On 28/02/2031 Spot Bond			9.52500	86.04209	9.61000	85.55743				701,392,901,595,000.00	1,018,518,939,800	914,037,597,300
Total R213 SPOT										1,139,290,159,500.00	1,018,518,939,800	914,037,597,300
Total For R213										1,139,290,159,500.00	1,018,518,939,800	914,037,597,300
R214 On 28/02/2041 Spot Bond			10.51500	68.39146	10.56500	68.07135				786,767,154,804,000.00	1,216,050,133,600	812,281,481,100
Total R214 SPOT										1,676,715,480,400.00	216,050,133,600	312,281,481,100
Total For R214										1,676,715,480,400.00	216,050,133,600	312,281,481,100
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.06813				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.68209				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.31837				0.00	900,000,000	900,000,000
Total RDFB12 SPOT										0.00	900,000,000	900,000,000
Total For RDFB12										0.00	900,000,000	900,000,000
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.43356				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.14329				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.99997				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.41217				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.03492				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.81357				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.72933				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.76329				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.64299				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.85744				0.00	0	330,000,00
Total RDFB23 SPOT										0.00	0	330,000,00
Total For RDFB23										0.00	0	330,000,00
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.50294				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.12428				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.25589				0.00	0	
Total RDFB27 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 RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	99.92565				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.86783				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.06728				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.66583				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.32895				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.57542				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.04912				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.67613				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.90574				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.47506				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.10345				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.29632				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.32419				0.00	0	20,000,00
Total RES50 SPOT										0.00	0	20,000,00
Total For RES50										0.00	0	20,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	100.01488				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.81001				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			7.05000	108.69254	7.05000	108.67197				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.86500	96.70548	11.86500	96.67503				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.91000	102.59266	10.91000	102.56288				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.00161				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.02000	102.05686	10.02000	102.02960				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.53000	108.45635	5.53000	108.44027				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBN02 On 02/08/2024 Spot Bond					0.00000	100.13095				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.13744				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.90500	107.92345	7.90500	107.90071				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.55992				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.01000	108.73926	7.01000	108.71889				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.98500	104.60982	7.98500	104.58757			480,537,300,000,000.00	60,180,000,000	20,060,000,000	
Total SBS3 SPOT									10,537,300,000,000.00	60,180,000,000	20,060,000,000	
Total For SBS3									10,537,300,000,000.00	60,180,000,000	20,060,000,000	
SBS31 On 12/06/2027 Spot Bond			8.12500	111.40958	8.12500	111.38533			0.00	0		
Total SBS31 SPOT									0.00	0		
Total For SBS31									0.00	0		
SBS34 On 19/09/2024 Spot Bond			7.08500	109.14934	7.08500	109.12835			0.00	0		
Total SBS34 SPOT									0.00	0		
Total For SBS34									0.00	0		
SBS38 On 29/01/2025 Spot Bond			7.14500	108.09423	7.14500	108.07360			0.00	0		
Total SBS38 SPOT									0.00	0		
Total For SBS38									0.00	0		
SBS39 On 29/01/2030 Spot Bond			8.90000	107.42030	8.90000	107.39489			0.00	0	100,000,000	
Total SBS39 SPOT									0.00	0	100,000,000	
Total For SBS39									0.00	0	100,000,000	
SBS4 On 16/11/2021 Spot Bond			4.39000	99.95191	4.39000	99.93990			0.00	0		
Total SBS4 SPOT									0.00	0		
Total For SBS4									0.00	0		
SBS41 On 12/11/2022 Spot Bond			5.60500	104.19773	5.60500	104.18208			0.00	0		
Total SBS41 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 SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.61000	110.28274	7.61000	110.26036				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.31500	111.64811	8.31500	111.62340				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.79000	108.37314	5.79000	108.35633				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.08463				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.38921				0.00	0	20,000,00
Total SBS49 SPOT										0.00	0	20,000,00
Total For SBS49										0.00	0	20,000,00
SBS50 On 31/01/2022 Spot Bond			4.01500	103.81394	4.01500	103.80262				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.60500	6.60500	6.60500	109.16410				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.60367				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.89558				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.45600				0.00	0	150,000,00
Total SBS55 SPOT										0.00	0	150,000,00
Total For SBS55										0.00	0	150,000,00
SBS56 On 12/06/2022 Spot Bond			4.91000	106.02420	4.91000	106.01015				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.51072				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.65674				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.76584				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.81084				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.01331				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.22896				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.68753				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.94573				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.58503				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.27063				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.04879				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.95000	324.52366	1.95000	324.46211				0.00	0	70,000,00
Total SBSI11 SPOT										0.00	0	70,000,00
Total For SBSI11										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
SBSI14 On 07/12/2033 Spot Bond			5.16000	5.16000	5.16000	216.36104				0.00	0	100,000,00
Total SBSI14 SPOT										0.00	0	100,000,00
Total For SBSI14										0.00	0	100,000,00
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.90394				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.90037				0.00	0	580,000,00
Total SBSS02 SPOT										0.00	0	580,000,00
Total For SBSS02										0.00	0	580,000,00
SBT101 On 31/03/2022 Spot Bond					0.00000	102.46305				0.00	0	140,000,00
Total SBT101 SPOT										0.00	0	140,000,00
Total For SBT101										0.00	0	140,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	103.86367				0.00	0	230,000,00
Total SBT102 SPOT										0.00	0	230,000,00
Total For SBT102										0.00	0	230,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	104.53901				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.12369				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,300,000,00
Total SBT105 SPOT										0.00	0	5,300,000,00
Total For SBT105										0.00	0	5,300,000,00
SBT106 On 31/12/2026 Spot Bond					0.00000	100.63819				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.15995				0.00	0	150,000,00
Total SBT201 SPOT										0.00	0	150,000,00
Total For SBT201										0.00	0	150,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	102.69050				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.74000	111.50590	6.74000	111.48571				0.00	0	
Total SBT203 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 SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.85222				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	100.71786				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.16063				0.00	500,000,000	1,440,000,000
Total SBT207 SPOT										0.00	500,000,000	1,440,000,000
Total For SBT207										0.00	500,000,000	1,440,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.61306				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.84710				0.00	0	1,250,000,000
Total SBT209 SPOT										0.00	0	1,250,000,000
Total For SBT209										0.00	0	1,250,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	100.03700				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	99.93276				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	99.93019				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.89500	105.82468	8.89500	99.59192				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.94416				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.05773				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.94200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.94253				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.93822				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.94368				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.93822				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.93928				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.93174				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.57870				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.93606				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.93658				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.17000	107.07377	7.17000	107.05306				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.18324				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT05 On 30/11/2025 Spot Bond					0.00000	101.13866				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.04584				0.00	0	2,000,000,00
Total SOLB01 SPOT										0.00	0	2,000,000,00
Total For SOLB01										0.00	0	2,000,000,00
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.49671				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.40332				0.00	0	1,500,000,00
Total SPDA13 SPOT										0.00	0	1,500,000,00
Total For SPDA13										0.00	0	1,500,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.07344				0.00	0	1,000,000,00
Total SPDA14 SPOT										0.00	0	1,000,000,00
Total For SPDA14										0.00	0	1,000,000,00
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.09971				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.74765				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.94168				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.78517				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.00919				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.82007				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.61057				0.00	0	
Total SPG009 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 SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.17425				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.94141				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.33768				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.64305				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.25500	4.25500	4.25500	147.43487				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.93000	114.73595	7.93000	114.71157				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.10000	88.40420	9.10000	88.38246				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.59635				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.44730				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.77000	106.15163	6.77000	106.13221				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.95500	111.13394	4.95500	111.10397				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.76325				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.14897				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.01394				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			2.58000	2.58000	2.58000	320.55186				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.24724				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.12183				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.48673				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.64000	3.64000	3.64000	150.22963				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.15500	5.15500	5.15500	108.34047				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.35000	4.35000	4.35000	106.46194				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.26000	4.26000	4.26000	196.64707				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 28/05/2023 Spot Bond					0.00000	101.12878				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.10683				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	101.05287				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.88960				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.86785				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.15276				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.93850				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.81039				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.45760				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.20374				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.98115				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.09172				0.00	0	
Total SSN083 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 SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.01500	5.01500	5.01500	219.31720				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.68708				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.33134				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.94476				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.23147				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.02886				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.99500	91.23237	9.99500	91.20819				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.92851				0.00	0	3,330,000,00
Total SSN101 SPOT										0.00	0	3,330,000,00
Total For SSN101										0.00	0	3,330,000,00
SSN10: On 21/12/2026 Spot Bond					0.00000	100.96138				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.30500	94.98460	4.30500	196.13861				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.19500	89.87072	5.19500	215.65475				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.09574				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.01290				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.82998				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/12/2021 Spot Bond					0.00000	100.71762				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.88134				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12 On 22/11/2021 Spot Bond					0.00000	101.11348				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12 On 22/02/2022 Spot Bond					0.00000	101.07721				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12 On 26/11/2021 Spot Bond					0.00000	101.00955				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12 On 30/11/2021 Spot Bond					0.00000	100.95612				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12 On 01/12/2021 Spot Bond					0.00000	100.94129				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12 On 01/12/2021 Spot Bond					0.00000	100.94323				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN12 On 15/12/2021 Spot Bond					0.00000	100.74779				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN129 On 21/12/2021 Spot Bond					0.00000	100.66280				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN130 On 21/12/2021 Spot Bond					0.00000	100.67663				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN131 On 22/03/2022 Spot Bond					0.00000	100.66004				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN132 On 04/01/2022 Spot Bond					0.00000	100.55685				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN133 On 03/01/2022 Spot Bond					0.00000	100.58368				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN134 On 12/10/2022 Spot Bond					0.00000	100.43797				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN135 On 18/01/2022 Spot Bond					0.00000	100.39225				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN136 On 28/12/2021 Spot Bond					0.00000	100.36920				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN137 On 19/01/2022 Spot Bond					0.00000	100.31715				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN138 On 20/10/2022 Spot Bond					0.00000	100.33969				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN139 On 27/10/2023 Spot Bond					0.00000	100.31008				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN140 On 03/11/2023 Spot Bond					0.00000	100.16315				0.00	0	
Total SSN140 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 SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.12338				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000,00
Total SSN142 SPOT										0.00	0	30,000,000,00
Total For SSN142										0.00	0	30,000,000,00
SZ25 On 30/09/2025 Spot Bond			8.52500	102.58859	8.52500	102.56507				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.19054				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.09000	104.46965	4.09000	104.45795				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	100.97712				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.07998				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.13014				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.61037	7.21000	101.59082				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.01662				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.97716				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.01055				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.43919				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.69501				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.79335				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.35690				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.12735				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.66335				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.42969				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.07594				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.28731				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.49743				0.00	0	30,000,0€
Total TFS166 SPOT										0.00	0	30,000,0€
Total For TFS166										0.00	0	30,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS167 On 27/09/2024 Spot Bond					0.00000	100.57178				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.60236				0.00	0	40,000,00
Total TFS168 SPOT										0.00	0	40,000,00
Total For TFS168										0.00	0	40,000,00
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.25161				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.49000	104.93283	4.49000	104.91993				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.24528				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.47500	104.55963	4.47500	104.54682				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.36005				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.30044				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.26816				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.48449				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.44376				0.00	0	
Total TH14C2 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 TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.39943				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.12536				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.11833				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.04620				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.16720				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	104.63707				0.00	0	1,250,000,00
Total TH15A3 SPOT										0.00	0	1,250,000,00
Total For TH15A3										0.00	0	1,250,000,00
TH15A: On 21/11/2022 Spot Bond					0.00000	101.09465				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.12160				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.07345				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.22228				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.40293				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.43299				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.32514				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.59116				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.27262				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.69153				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.09562				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.73862				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.20249				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.38237				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	101.89303	8.49000	101.87001				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.32094				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.14130				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A7 On 21/08/2022 Spot Bond					0.00000	101.08657				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	101.13473				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.76000	101.28901	5.76000	101.27339				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.18288				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.26167				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.26604				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.25072				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.35576				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	101.32731				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	101.72110				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	101.90698				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D3 On 21/08/2024 Spot Bond					0.00000	101.79764				0.00	0	
Total TH16D3 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 TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.22857				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.30729				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.70955				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.96832				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.85289				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.47000	103.68324	6.47000	103.66501				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.12000	107.94455	7.12000	107.92368				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.89931				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.52795				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.40500	103.04827	8.40500	103.02496				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.84190				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.78830				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.11050			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.02710			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.99000	107.11996	6.99000	107.09964		15,629,640,000,000.00	2,236,000,000	1,847,065,000	
Total TN23 SPOT								15,629,640,000,000.00	2,236,000,000	1,847,065,000	
Total For TN23								15,629,640,000,000.00	2,236,000,000	1,847,065,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	28.80431	100.00000	28.73987		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.78000	104.43760	8.78000	104.41322		28,974,000,000,000.00	3,300,000,000	4,765,007,100	
Total TN25 SPOT								28,974,000,000,000.00	3,300,000,000	4,765,007,100	
Total For TN25								28,974,000,000,000.00	3,300,000,000	4,765,007,100	
TN25/R On 19/08/2025 Spot Bond			100.00000	15.71556	100.00000	15.68097		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.88000	95.59216	9.88000	95.56711		182,780,000,000,000.00	18,500,000,000	23,391,400,000	
Total TN27 SPOT								182,780,000,000,000.00	18,500,000,000	23,391,400,000	
Total For TN27								182,780,000,000,000.00	18,500,000,000	23,391,400,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.55991	100.00000	9.53887		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			10.88000	98.82654	10.88000	98.79779		26,112,000,000,000.00	2,400,000,000	1,200,000,000	
Total TN30 SPOT								26,112,000,000,000.00	2,400,000,000	1,200,000,000	
Total For TN30								26,112,000,000,000.00	2,400,000,000	1,200,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	116.67587	8.00000	116.65074		0.00	0	0	
Total TN30/R2030 SPOT								0.00	0	0	
Total For TN30/R2030								0.00	0	0	
TN40 On 09/10/2040 Spot Bond			11.72500	93.62996	11.72500	93.60066		20,870,500,000,000.00	1,780,000,000	2,390,000,000	
Total TN40 SPOT								20,870,500,000,000.00	1,780,000,000	2,390,000,000	
Total For TN40								20,870,500,000,000.00	1,780,000,000	2,390,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40/R On 09/10/2040 Spot Bond			10.75000	100.98286	10.75000	100.95382				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	100.74792				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.75628				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.73503	7.61000	102.98214				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.64450				0.00	0	358,995,52
Total TR5OM1 SPOT										0.00	0	358,995,52
Total For TR5OM1										0.00	0	358,995,52
TRA3A On 14/11/2022 Spot Bond					0.00000	99.20913				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.48000	102.39572	6.48000	102.37798				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.93818				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.92864				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.27790				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.42292				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.44474				0.00	0	
Total TRA4A3 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 TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.77000	106.14116	6.77000	106.12175				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.42292				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.44474				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.69798	8.62000	100.67464				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.15111				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.23095				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.85675				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.08993				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.79589				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	98.77414				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	98.37232				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	98.27605				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP258 On 11/05/2022 Spot Bond					0.00000	97.59785				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP259 On 16/09/2022 Spot Bond					0.00000	95.68116				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.77600				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.19331				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.89453				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.97607				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.86388				0.00	0	
Total TWC384 SPOT										0.00	0	
Total For TWC384										0.00	0	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC385 SPOT										0.00	0	
Total For TWC385										0.00	0	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.62827				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.38238				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.31475				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC38 On 24/01/2022 Spot Bond					0.00000	100.24730				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.16044				0.00	0	8,200,000.00
Total TWC390 SPOT										0.00	0	8,200,000.00
Total For TWC390										0.00	0	8,200,000.00
TWC39 On 04/02/2022 Spot Bond					0.00000	100.06860				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.25500	105.57849	10.25500	105.54933				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.94637				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.93934				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.93610				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.92210				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.50390				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.32328				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.14743				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.94785				0.00	0	
Total VKE15 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 VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.94563			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	101.12989			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.16010			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.85721			0.00	0	2,000,000,00
Total WHL03 SPOT									0.00	0	2,000,000,00
Total For WHL03									0.00	0	2,000,000,00
Total for SPOT									2.73e+017	126,052,246,200	522,740,165,21
Total for SPOT :									2.73e+017	126,052,246,200	522,740,165,21
Total Futures									2.73e+017	126,052,246,847	522,741,211,95
Total Options									0.00	0	124,05
Grand Total:									2.73e+017	126,052,246,847	522,741,335,97