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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/11/2021

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	03/02/2022	Bond Future			11.73268	76.54821	11.68414	76.79395			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.98120	73.70336	11.93040	73.95291			0.00	0	8
ES33	On	04/08/2022	Bond Future			12.24043	74.58417	12.18731	74.83723			0.00	0	
ES33	On	03/11/2022	Bond Future			12.50375	71.80975	12.44821	72.06634			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/02/2022	Bond Future			12.16431	75.09141	12.10982	75.40566			0.00	0	3,57
ES42	On	05/05/2022	Bond Future			12.39801	71.74802	12.34092	72.06691			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			12.63500	72.60408	12.57530	72.92730			0.00	0	
ES42	On	03/11/2022	Bond Future			12.87668	69.32480	12.81419	69.65248			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	03/02/2022	Bond Future			154.37388	154.37388	154.26190	154.26190			0.00	0	5,37
I2025	On	05/05/2022	Bond Future			156.25526	156.25526	156.14350	156.14350			0.00	0	16
I2025	On	04/08/2022	Bond Future			156.61429	156.61429	156.50187	156.50187			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/11/2022	Bond Future			158.61833	158.61833	158.50517	158.50517			0.00	0	
Total I2025 Future												0.00	0	5,48
Total For I2025												0.00	0	5,48
I2029	On	03/02/2022	Bond Future			113.46012	113.46012	113.42288	113.42288			0.00	0	2,80
I2029	On	05/05/2022	Bond Future			113.64535	113.64535	113.60887	113.60887			0.00	0	18
I2029	On	04/08/2022	Bond Future			115.07707	115.07707	115.04062	115.04062			0.00	0	
I2029	On	03/11/2022	Bond Future			115.32801	115.32801	115.29165	115.29165			0.00	0	
Total I2029 Future												0.00	0	2,95
Total For I2029												0.00	0	2,95
I2033	On	03/02/2022	Bond Future			108.61744	108.61744	109.00249	109.00249			0.00	0	7,38
I2033	On	05/05/2022	Bond Future			108.66182	108.66182	109.05276	109.05276			0.00	0	2,11
I2033	On	04/08/2022	Bond Future			110.03073	110.03073	110.42708	110.42708			0.00	0	
I2033	On	03/11/2022	Bond Future			110.13666	110.13666	110.53848	110.53848			0.00	0	
Total I2033 Future												0.00	0	9,51
Total For I2033												0.00	0	9,51
I2038	On	03/02/2022	Bond Future			121.56040	121.56040	121.35620	121.35620			0.00	0	6,27
I2038	On	05/05/2022	Bond Future			123.04194	123.04194	122.83665	122.83665			0.00	0	6,1
I2038	On	04/08/2022	Bond Future			122.78157	122.78157	122.57414	122.57414			0.00	0	
I2038	On	03/11/2022	Bond Future			124.35297	124.35297	124.14343	124.14343			0.00	0	
Total I2038 Future												0.00	0	6,95
Total For I2038												0.00	0	6,95
I2046	On	03/02/2022	Bond Future			110.41801	110.41801	111.58458	111.58458			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			109.88219	109.88219	111.06392	111.06392			0.00	0	1,1
I2046	On	04/08/2022	Bond Future			111.26673	111.26673	112.46381	112.46381			0.00	0	
I2046	On	03/11/2022	Bond Future			110.77139	110.77139	111.98432	111.98432			0.00	0	
Total I2046 Future												0.00	0	15,67
Total For I2046												0.00	0	15,67
I2050	On	03/02/2022	Bond Future			112.49532	112.49532	112.45209	112.45209			0.00	0	8,48
I2050	On	05/05/2022	Bond Future			113.86628	113.86628	113.82381	113.82381			0.00	0	3,1
I2050	On	04/08/2022	Bond Future			113.28950	113.28950	113.24697	113.24697			0.00	0	
I2050	On	03/11/2022	Bond Future			114.73927	114.73927	114.69685	114.69685			0.00	0	
Total I2050 Future												0.00	0	8,87
Total For I2050												0.00	0	8,87
R186	On	03/02/2022	Bond Future			8.35489	109.82651	8.26803	110.18673		5.72	16,693,629.52	152	54,12
R186	On	05/05/2022	Bond Future			8.59866	111.13824	8.50534	111.50402		5.51	0.00	0	4,57
R186	On	04/08/2022	Bond Future			8.86404	107.17617	8.76363	107.54736		5.56	0.00	0	
R186	On	03/11/2022	Bond Future			9.14015	108.57582	9.03192	108.95183		5.46	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												16,693,629.52	152	58,64
R186	On	03/02/2022	Bond Future	7.28	Call			75.35000	0.07535	53,010	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,280.20000	4.28020	4,618,080	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			78.14000	0.07814	55,090	5.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,239.43000	4.23943	4,576,600	5.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			81.02000	0.08102	57,240	5.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,198.76000	4.19876	4,535,200	5.52	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			261.65000	0.26165	211,850	4.97	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put			4,385.29000	4.38529	4,701,270	4.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,246.90000	1.24690	1,092,040	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,057.26000	2.05726	2,268,180	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			55.58000	0.05558	42,770	5.21	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			7,321.13000	7.32113	7,674,100	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			177.59000	0.17759	141,830	5.03	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			5,128.47000	5.12847	5,458,490	5.03	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,336.62000	1.33662	1,174,620	5.45	0.00	0	40
R186	On	05/05/2022	Bond Future	8.35	Put			1,948.96000	1.94896	2,152,740	5.45	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			625.62000	0.62562	529,290	5.21	0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			3,117.44000	3.11744	3,386,890	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			982.01000	0.98201	849,920	5.36	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			2,429.11000	2.42911	2,662,800	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Call			3,331.54000	3.33154	3,063,640	5.86	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			721.92000	0.72192	819,800	5.86	0.00	0	40
R186	On	05/05/2022	Bond Future	8.31	Call			1,264.55000	1.26455	1,108,260	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,035.27000	2.03527	2,244,760	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,282.35000	1.28235	1,124,630	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,013.45000	2.01345	2,221,510	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,925.86000	1.92586	1,723,080	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,398.54000	1.39854	1,561,540	5.56	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			2,661.79000	2.66179	2,420,310	5.71	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			971.31000	0.97131	1,095,610	5.71	0.00	0	40
R186	On	04/08/2022	Bond Future	7.96	Put			3,737.99000	3.73799	4,013,900	5.07	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			927.31000	0.92731	812,550	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,307.68000	3.30768	3,564,110	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,259.68000	3.25968	3,513,780	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,497.30000	4.49730	4,216,240	6.19	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			813.86000	0.81386	903,990	6.19	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			120.59000	0.12059	97,690	4.88	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,074.03000	7.07403	7,422,320	4.88	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	7.96	Call		707.66000	0.70766	612,380	5.07	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Call		941.32000	0.94132	825,400	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		3,283.61000	3.28361	3,538,880	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		955.46000	0.95546	838,370	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,483.67000	1.48367	1,339,230	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		3,214.17000	3.21417	3,445,740	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,498.47000	1.49847	1,353,080	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		3,193.44000	3.19344	3,424,060	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,468.55000	1.46855	1,325,070	5.26	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		3,234.60000	3.23460	3,467,130	5.26	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											16,693,629.52	152	83,36
R197	On	03/02/2022	Bond Future			321.79732	321.79732	321.73933	321.73933		0.00	0	1,07
R197	On	05/05/2022	Bond Future			325.71840	325.71840	325.66335	325.66335		0.00	0	22
R197	On	04/08/2022	Bond Future			321.46664	321.46664	321.41249	321.41249		0.00	0	
R197	On	03/11/2022	Bond Future			325.58096	325.58096	325.52777	325.52777		0.00	0	
Total R197 Future											0.00	0	1,31
Total For R197											0.00	0	1,31
R202	On	03/02/2022	Bond Future			237.75887	237.75887	238.12752	238.12752		0.00	0	8,02
R202	On	05/05/2022	Bond Future			240.65593	240.65593	241.03176	241.03176		0.00	0	42
R202	On	04/08/2022	Bond Future			239.24977	239.24977	239.63135	239.63135		0.00	0	
R202	On	03/11/2022	Bond Future			242.31121	242.31121	242.69912	242.69912		0.00	0	
Total R202 Future											0.00	0	8,46
Total For R202											0.00	0	8,46
R2023	On	03/02/2022	Bond Future			5.46985	105.74915	5.42857	105.79169	1.14	0.00	0	16,50
R2023	On	05/05/2022	Bond Future			5.66937	103.10147	5.61351	103.14565	0.98	0.00	0	72
R2023	On	04/08/2022	Bond Future			5.99268	104.34232	5.90986	104.38798	0.71	0.00	0	
R2023	On	03/11/2022	Bond Future			6.71991	101.77637	6.56864	101.82268	0.79	0.00	0	
Total R2023 Future											0.00	0	17,27
R2023	On	03/02/2022	Bond Future	5.06	Call		66.59000	0.06659	56,460	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		447.62000	0.44762	480,030	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		69.40000	0.06940	58,960	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		440.07000	0.44007	472,170	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		72.43000	0.07243	61,670	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		432.73000	0.43273	464,510	1.09	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		658.89000	0.65889	624,900	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		110.24000	0.11024	120,430	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		646.18000	0.64618	612,430	1.13	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	05/05/2022	Bond Future	6.29	Put			113.22000	0.11322	123,650	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			652.53000	0.65253	618,660	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			111.72000	0.11172	122,030	1.13	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			223.75000	0.22375	244,640	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			298.83000	0.29883	273,900	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			221.59000	0.22159	242,320	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			292.16000	0.29216	267,540	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			225.93000	0.22593	246,970	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			295.48000	0.29548	270,710	0.74	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			259.66000	0.25966	238,840	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			354.28000	0.35428	379,770	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			261.43000	0.26143	240,530	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			352.98000	0.35298	378,390	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			257.89000	0.25789	237,150	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			355.57000	0.35557	381,140	0.77	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,27
R2030	On	03/02/2022	Bond Future			9.92325	89.74147	9.82695	90.22980		9.29	11,756,132.57	131	83,17
R2030	On	05/05/2022	Bond Future			10.15493	90.81390	10.05377	91.30905		8.91	0.00	0	14,72
R2030	On	04/08/2022	Bond Future			10.40470	87.88254	10.29827	88.38444		8.87	0.00	0	
R2030	On	03/11/2022	Bond Future			10.64593	89.03753	10.53415	89.54598		8.64	0.00	0	
Total R2030 Future												11,756,132.57	131	97,90
R2030	On	03/02/2022	Bond Future	8.39	Call			19.96000	0.01996	12,530	8.57	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			7,728.02000	7.72802	8,208,920	8.57	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Call			92.40000	0.09240	63,220	8.50	0.00	0	92
R2030	On	03/02/2022	Bond Future	8.80	Put			5,518.13000	5.51813	5,977,280	8.50	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			112.10000	0.11210	77,720	8.54	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.35	Put			3,010.19000	3.01019	3,376,930	8.97	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call			613.68000	0.61368	480,120	9.02	0.00	0	92
R2030	On	03/02/2022	Bond Future	9.40	Put			2,820.27000	2.82027	3,175,040	9.02	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,673.63000	2.67363	3,018,530	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			693.06000	0.69306	547,120	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,637.68000	2.63768	2,980,070	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call			265.46000	0.26546	195,460	8.75	0.00	0	4,00
R2030	On	03/02/2022	Bond Future	9.10	Put			4,064.01000	4.06401	4,482,340	8.75	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call			540.68000	0.54068	419,090	8.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,613.66000	1.61366	1,868,810	9.31	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.90	Call			1,693.87000	1.69387	1,428,670	9.41	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			1,323.13000	1.32313	1,546,260	9.41	0.00	0	8,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/02/2022	Bond Future	9.43	Call			660.45000	0.66045	519,520	9.05	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,709.74000	2.70974	3,057,140	9.05	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			676.69000	0.67669	533,260	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put			5,264.15000	5.26415	5,718,100	8.54	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call			5,241.19000	5.24119	4,804,520	10.58	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			223.06000	0.22306	274,720	10.58	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Call			967.55000	0.96755	782,800	9.18	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			2,131.97000	2.13197	2,435,550	9.18	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			1,374.34000	1.37434	1,141,160	9.31	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			63.57000	0.06357	48,200	8.35	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			10,131.16000	10.13116	10,610,940	8.35	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call			278.24000	0.27824	222,860	8.26	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.81	Put			6,664.45000	6.66445	7,104,220	8.26	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			334.10000	0.33410	269,940	8.32	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			6,292.38000	6.29238	6,723,370	8.32	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			22.62000	0.02262	16,580	8.44	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			12,431.54000	12.43154	12,920,650	8.44	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			1,959.56000	1.95956	1,726,480	9.04	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,471.16000	2.47116	2,733,230	9.04	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			2,592.32000	2.59232	2,317,120	9.25	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,926.33000	1.92633	2,146,280	9.25	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			134.73000	0.13473	104,880	8.28	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			8,367.10000	8.36710	8,832,400	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			2,649.46000	2.64946	2,370,870	9.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			1,886.24000	1.88624	2,102,800	9.27	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			5,455.51000	5.45551	5,064,900	10.26	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			775.01000	0.77501	879,550	10.26	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			823.09000	0.82309	694,730	8.65	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			4,367.41000	4.36741	4,734,200	8.65	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			2,620.82000	2.62082	2,343,920	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,906.20000	1.90620	2,124,450	9.26	0.00	0	20
R2030	On	04/08/2022	Bond Future	9.05	Put			6,713.41000	6.71341	7,131,220	8.25	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			1,143.59000	1.14359	997,430	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			4,827.43000	4.82743	5,183,170	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			4,758.76000	4.75876	5,111,700	8.60	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			4,573.19000	4.57319	4,232,910	9.73	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			1,556.30000	1.55630	1,717,920	9.73	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Call			156.94000	0.15694	127,320	8.25	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			10,296.12000	10.29612	10,768,400	8.25	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			544.67000	0.54467	460,580	8.25	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 Interr
R2030	On	04/08/2022	Bond Future	9.55	Call			1,159.01000	1.15901	1,011,450	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			4,793.01000	4.79301	5,147,350	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			1,174.57000	1.17457	1,025,610	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,085.18000	2.08518	1,880,180	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			4,143.23000	4.14323	4,446,680	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			2,104.96000	2.10496	1,898,690	8.56	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			4,116.00000	4.11600	4,418,180	8.56	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			2,065.84000	2.06584	1,862,100	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			4,170.93000	4.17093	4,475,640	8.55	0.00	0	
Total R2030 Option												0.00	0	28,82
Total For R2030												11,756,132.57	131	126,72
R2032	On	03/02/2022	Bond Future			10.40636	89.63387	10.32048	90.11753		10.31	5,019,496.72	56	108,08
R2032	On	05/05/2022	Bond Future			10.62526	86.55792	10.53543	87.04835		10.28	0.00	0	20,38
R2032	On	04/08/2022	Bond Future			10.85309	87.57750	10.75915	88.07455		9.88	0.00	0	
R2032	On	03/11/2022	Bond Future			11.08322	84.58290	10.98498	85.08647		10.12	0.00	0	
Total R2032 Future												5,019,496.72	56	128,46
R2032	On	03/02/2022	Bond Future	8.91	Call			16.37000	0.01637	10,400	9.04	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			8,502.73000	8.50273	8,980,420	9.04	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			42.06000	0.04206	28,010	8.94	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put			7,071.82000	7.07182	7,541,430	8.94	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			244.01000	0.24401	181,930	9.39	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Put			4,576.98000	4.57698	4,996,780	9.40	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			290.54000	0.29054	219,250	9.46	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.62	Put			4,373.88000	4.37388	4,786,250	9.46	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			343.16000	0.34316	261,970	9.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			4,126.67000	4.12667	4,529,140	9.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			3,476.52000	3.47652	3,847,920	9.75	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.90	Call			672.34000	0.67234	537,930	9.89	0.00	0	96
R2032	On	03/02/2022	Bond Future	9.90	Put			3,093.41000	3.09341	3,442,660	9.89	0.00	0	96
R2032	On	03/02/2022	Bond Future	10.14	Call			1,173.38000	1.17338	975,620	10.19	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,201.69000	2.20169	2,487,590	10.19	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.58	Call			252.83000	0.25283	188,970	9.40	0.00	0	46
R2032	On	03/02/2022	Bond Future	10.35	Put			1,579.82000	1.57982	1,809,160	10.42	0.00	0	46
R2032	On	03/02/2022	Bond Future	10.42	Call			1,965.27000	1.96527	1,692,710	10.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,405.12000	1.40512	1,616,220	10.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			1,997.47000	1.99747	1,722,340	10.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			1,381.30000	1.38130	1,589,830	10.50	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			525.59000	0.52559	413,330	9.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			1,357.94000	1.35794	1,563,920	10.52	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
R2032	On	03/02/2022	Bond Future	10.45	Call			2,062.96000	2.06296	1,782,730	10.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			1,334.90000	1.33490	1,538,330	10.53	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.53	Call			2,336.79000	2.33679	2,036,740	10.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,163.11000	1.16311	1,346,720	10.63	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.35	Call			1,746.48000	1.74648	1,492,160	10.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			944.55000	0.94455	1,100,520	10.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			2,819.25000	2.81925	2,489,380	10.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			928.01000	0.92801	1,081,800	10.82	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.90	Call			3,798.78000	3.79878	3,422,770	11.22	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			603.87000	0.60387	711,520	11.22	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call			2,030.08000	2.03008	1,752,400	10.52	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			4,628.50000	4.62850	5,050,080	9.39	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Call			4,014.41000	4.01441	3,630,290	11.30	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			551.30000	0.55130	650,840	11.30	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			4,814.34000	4.81434	4,405,010	11.61	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			395.22000	0.39522	469,550	11.61	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.65	Call			2,780.88000	2.78088	2,453,190	10.81	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Call			3,925.15000	3.92515	3,601,160	11.16	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			1,534.21000	1.53421	1,700,650	11.16	0.00	0	99
R2032	On	05/05/2022	Bond Future	9.58	Call			521.50000	0.52150	435,370	9.55	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put			5,977.42000	5.97742	6,381,720	9.55	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			4,146.18000	4.14618	3,813,700	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			1,439.42000	1.43942	1,597,370	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			1,537.45000	1.53745	1,350,040	10.22	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put			3,515.18000	3.51518	3,818,200	10.22	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call			1,793.50000	1.79350	1,586,060	10.32	0.00	0	99
R2032	On	05/05/2022	Bond Future	10.29	Put			3,152.73000	3.15273	3,435,720	10.32	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			4,676.69000	4.67669	4,325,650	11.46	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			1,239.20000	1.23920	1,378,590	11.46	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.02	Call			4,071.98000	4.07198	3,742,300	11.22	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			1,470.31000	1.47031	1,631,060	11.22	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			4,109.03000	4.10903	3,777,940	11.23	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			1,454.79000	1.45479	1,614,130	11.23	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			6,567.97000	6.56797	6,959,520	9.21	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			4,615.10000	4.61510	4,937,320	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			1,650.76000	1.65076	1,474,440	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			4,580.12000	4.58012	4,900,850	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			211.85000	0.21185	175,800	8.92	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			10,465.68000	10.46568	10,926,680	8.92	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			801.12000	0.80112	695,620	9.21	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
R2032	On	04/08/2022	Bond Future	11.60	Put		1,461.18000	1.46118	1,598,730	11.06	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		6,883.81000	6.88381	6,498,270	11.44	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		1,150.12000	1.15012	1,261,630	11.44	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		1,609.69000	1.60969	1,436,350	9.66	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,650.27000	4.65027	4,973,980	9.66	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		1,630.15000	1.63015	1,455,320	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		5,775.26000	5.77526	5,415,760	11.06	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call		2,574.07000	2.57407	2,354,150	10.07	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		4,268.91000	4.26891	4,552,560	10.07	0.00	0	
Total R2032 Option											0.00	0	12,14
Total For R2032											5,019,496.72	56	140,60
R2035	On	03/02/2022	Bond Future			10.79782	90.63984	10.74290	90.98370	11.48	100,066,383.36	1,104	102,38
R2035	On	05/05/2022	Bond Future			11.00394	87.24412	10.94661	87.59306	11.49	0.00	0	8,92
R2035	On	04/08/2022	Bond Future			11.22043	88.27025	11.16058	88.62399	11.05	0.00	0	
R2035	On	03/11/2022	Bond Future			11.43794	84.95394	11.37551	85.31242	11.41	0.00	0	
Total R2035 Future											100,066,383.36	1,104	111,31
R2035	On	03/02/2022	Bond Future	9.70	Call		99.11000	0.09911	78,260	10.28	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		7,016.66000	7.01666	7,339,670	10.28	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call		238.73000	0.23873	196,200	10.64	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.92	Put		5,633.51000	5.63351	5,934,840	10.64	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		434.25000	0.43425	366,830	10.93	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.24	Put		3,890.68000	3.89068	4,144,040	11.16	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		684.09000	0.68409	590,110	11.19	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put		3,793.58000	3.79358	4,043,460	11.19	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call		834.11000	0.83411	725,970	11.29	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put		3,417.59000	3.41759	3,653,310	11.29	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put		3,372.30000	3.37230	3,606,210	11.30	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call		1,490.07000	1.49007	1,331,260	11.61	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put		2,330.32000	2.33032	2,515,370	11.61	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call		1,606.96000	1.60696	1,440,590	11.66	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		2,193.09000	2.19309	2,370,580	11.66	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.24	Call		649.01000	0.64901	558,510	11.16	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put		1,198.52000	1.19852	1,309,820	12.28	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.05	Call		3,057.84000	3.05784	2,822,270	12.32	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put		1,159.91000	1.15991	1,268,200	12.32	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.11	Call		3,312.57000	3.31257	3,068,290	12.44	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put		1,050.82000	1.05082	1,150,400	12.44	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.35	Call		854.26000	0.85426	744,310	11.30	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.22	Put		874.58000	0.87458	959,510	12.65	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/02/2022	Bond Future	11.23	Call			3,842.60000	3.84260	3,582,420	12.67	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			859.90000	0.85990	943,580	12.67	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			3,887.95000	3.88795	3,626,530	12.69	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			845.58000	0.84558	928,020	12.69	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Call			2,974.67000	2.97467	2,742,110	12.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			790.20000	0.79020	867,860	12.77	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			4,302.51000	4.30251	4,030,620	12.87	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			725.79000	0.72579	797,760	12.87	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			4,585.23000	4.58523	4,306,990	12.99	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			655.02000	0.65502	720,640	12.99	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.22	Call			3,797.54000	3.79754	3,538,610	12.65	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			4,609.03000	4.60903	4,885,470	10.93	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			6,247.48000	6.24748	5,941,030	13.56	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			354.67000	0.35467	392,080	13.56	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call			7,004.58000	7.00458	6,689,420	13.79	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			267.37000	0.26737	296,070	13.79	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			4,070.67000	4.07067	3,804,470	12.77	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			5,358.78000	5.35878	5,101,050	12.76	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			1,328.74000	1.32874	1,419,950	12.76	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			5,401.73000	5.40173	5,143,150	12.78	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			1,314.76000	1.31476	1,405,120	12.78	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Call			2,054.70000	2.05470	1,899,170	11.46	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.72	Put			3,454.09000	3.45409	3,647,500	11.46	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			5,444.76000	5.44476	5,185,350	12.80	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			1,300.92000	1.30092	1,390,450	12.80	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			9,962.29000	9.96229	9,647,500	14.48	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			461.66000	0.46166	495,810	14.48	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.82	Call			2,340.31000	2.34031	2,171,760	11.56	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			3,118.17000	3.11817	3,298,560	11.56	0.00	0	1,20
R2035	On	04/08/2022	Bond Future	9.53	Put			10,828.91000	10.82891	11,147,870	9.97	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			8,926.19000	8.92619	9,225,790	10.02	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			1,635.22000	1.63522	1,515,430	10.63	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put			5,494.48000	5.49448	5,728,430	10.63	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call			1,881.79000	1.88179	1,750,180	10.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			5,050.04000	5.05004	5,272,170	10.73	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.53	Call			320.37000	0.32037	285,590	9.97	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put			4,744.38000	4.74438	4,957,880	10.81	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			2,098.74000	2.09874	1,957,410	10.82	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			4,707.30000	4.70730	4,919,710	10.82	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			2,123.48000	2.12348	1,981,070	10.83	0.00	0	

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	10.74	Put			4,670.17000	4.67017	4,881,500	10.83	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			551.95000	0.55195	497,810	10.02	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call			3,203.43000	3.20343	3,019,660	11.16	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			3,384.99000	3.38499	3,554,960	11.16	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			7,154.83000	7.15483	6,883,630	12.52	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			1,408.59000	1.40859	1,491,130	12.52	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call			2,073.88000	2.07388	1,933,640	10.81	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			3,105.18000	3.10518	2,937,000	11.33	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			4,536.52000	4.53652	4,726,820	11.33	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call			3,132.23000	3.13223	2,963,150	11.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			4,504.59000	4.50459	4,693,990	11.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			3,159.41000	3.15941	2,989,420	11.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			4,472.84000	4.47284	4,661,330	11.34	0.00	0	
Total R2035 Option												0.00	0	15,46
Total For R2035												100,066,383.36	1,104	126,80
R2037	On	03/02/2022	Bond Future			10.96346	82.25597	10.91858	82.53887		12.69	0.00	0	112,28
R2037	On	05/05/2022	Bond Future			11.16614	83.23905	11.11930	83.52628		12.14	0.00	0	11,85
R2037	On	04/08/2022	Bond Future			11.38088	79.96412	11.33198	80.25536		12.29	0.00	0	
R2037	On	03/11/2022	Bond Future			11.58413	81.01947	11.53320	81.31477		12.09	0.00	0	
Total R2037 Future												0.00	0	124,14
R2037	On	03/02/2022	Bond Future	11.45	Call			4,040.38000	4.04038	3,818,560	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			781.53000	0.78153	842,610	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			4,086.65000	4.08665	3,863,890	14.00	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			768.34000	0.76834	828,480	14.00	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			4,132.95000	4.13295	3,909,250	14.02	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			755.25000	0.75525	814,450	14.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			5,523.03000	5.52303	5,306,080	13.43	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			1,266.19000	1.26619	1,336,470	13.43	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			5,436.48000	5.43648	5,220,870	13.40	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			1,293.22000	1.29322	1,364,840	13.40	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			5,479.81000	5.47981	5,263,530	13.41	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			1,279.73000	1.27973	1,350,680	13.41	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			4,797.70000	4.79770	4,969,930	12.20	0.00	0	5
R2037	On	04/08/2022	Bond Future	11.42	Put			3,138.59000	3.13859	3,266,230	12.75	0.00	0	5
R2037	On	04/08/2022	Bond Future	10.10	Call			667.71000	0.66771	615,440	11.30	0.00	0	5
R2037	On	04/08/2022	Bond Future	10.10	Put			8,555.25000	8.55525	8,794,220	11.30	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			2,130.48000	2.13048	2,012,340	12.19	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			4,835.86000	4.83586	5,008,960	12.19	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			2,155.02000	2.15502	2,036,010	12.20	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	10.91	Call			2,179.73000	2.17973	2,059,830	12.21	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			4,759.79000	4.75979	4,931,130	12.21	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			3,661.69000	3.66169	3,498,090	12.75	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			3,207.19000	3.20719	3,065,630	12.13	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			4,580.49000	4.58049	4,734,230	12.13	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			3,234.83000	3.23483	3,092,530	12.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			4,548.52000	4.54852	4,701,520	12.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			3,262.28000	3.26228	3,119,240	12.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			4,516.43000	4.51643	4,668,690	12.14	0.00	0	
Total R2037 Option												0.00	0	15
Total For R2037												0.00	0	124,25
R2040	On	03/02/2022	Bond Future			11.04830	84.33635	10.98770	84.74782		13.26	0.00	0	76,5
R2040	On	05/05/2022	Bond Future			11.24393	85.34432	11.18075	85.76165		12.67	0.00	0	8,48
R2040	On	04/08/2022	Bond Future			11.45089	81.84370	11.38497	82.26660		12.85	0.00	0	
R2040	On	03/11/2022	Bond Future			11.64625	82.92421	11.57763	83.35285		12.63	0.00	0	
Total R2040 Future												0.00	0	85,01
R2040	On	03/02/2022	Bond Future	11.57	Call			4,614.86000	4.61486	4,291,320	14.93	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			788.45000	0.78845	876,380	14.93	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			4,664.96000	4.66496	4,340,110	14.95	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			775.26000	0.77526	861,880	14.95	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			4,715.31000	4.71531	4,389,160	14.98	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			762.40000	0.76240	847,720	14.98	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			5,944.56000	5.94456	5,633,450	14.17	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			1,382.36000	1.38236	1,488,580	14.17	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call			11,450.07000	11.45007	11,068,670	16.34	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			433.45000	0.43345	469,380	16.34	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Call			231.83000	0.23183	197,280	11.33	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put			10,080.90000	10.08090	10,463,680	11.33	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			1,220.88000	1.22088	1,096,550	12.15	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			5,431.03000	5.43103	5,724,030	12.15	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call			5,990.93000	5.99093	5,678,850	14.19	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			1,368.12000	1.36812	1,473,370	14.19	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			6,037.37000	6.03737	5,724,330	14.21	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			1,354.03000	1.35403	1,458,320	14.21	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put			6,231.09000	6.23109	6,518,730	12.27	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			2,462.04000	2.46204	2,283,720	12.64	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put			4,799.73000	4.79973	5,044,310	12.64	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			4,721.18000	4.72118	4,963,170	12.66	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			6,959.88000	6.95988	6,648,040	14.29	0.00	0	

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	12.24	Put		1,731.64000	1.73164	1,842,700	14.29	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Call		309.45000	0.30945	272,020	11.68	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		12,395.85000	12.39585	12,781,320	11.68	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,625.28000	1.62528	1,490,020	12.27	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.04	Call		2,489.78000	2.48978	2,310,170	12.65	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		4,760.19000	4.76019	5,003,480	12.65	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,517.96000	2.51796	2,337,050	12.66	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		3,544.91000	3.54491	3,336,730	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		4,671.32000	4.67132	4,891,780	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,574.94000	3.57494	3,365,670	12.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		4,637.28000	4.63728	4,856,650	12.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,514.69000	3.51469	3,307,600	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		4,705.24000	4.70524	4,926,790	12.55	0.00	0	
Total R2040 Option											0.00	0	4,96
Total For R2040											0.00	0	89,96
R2044	On	03/02/2022	Bond Future			11.08106	81.11788	11.00983	81.60971	13.89	9,815,263.48	121	56,37
R2044	On	05/05/2022	Bond Future			11.26711	82.08744	11.19289	82.58603	13.27	0.00	0	5,77
R2044	On	04/08/2022	Bond Future			11.46361	78.67359	11.38619	79.17875	13.46	0.00	0	
R2044	On	03/11/2022	Bond Future			11.64869	79.71232	11.56813	80.22422	13.23	0.00	0	
Total R2044 Future											9,815,263.48	121	62,10
R2044	On	03/02/2022	Bond Future	11.59	Call		4,669.32000	4.66932	4,285,920	15.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		803.85000	0.80385	912,280	15.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,719.90000	4.71990	4,334,920	15.77	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		790.53000	0.79053	897,380	15.77	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,770.62000	4.77062	4,384,060	15.80	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		777.44000	0.77744	882,710	15.80	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,100.34000	6.10034	5,728,310	14.94	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,370.17000	1.37017	1,496,730	14.94	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,006.74000	6.00674	5,637,030	14.90	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,398.64000	1.39864	1,527,520	14.90	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,053.42000	6.05342	5,682,540	14.92	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,384.24000	1.38424	1,511,950	14.92	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		4,626.31000	4.62631	4,911,520	13.30	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,671.95000	2.67195	2,450,440	13.31	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		4,587.36000	4.58736	4,871,010	13.31	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,613.38000	2.61338	2,395,000	13.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		4,665.53000	4.66553	4,952,310	13.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,642.58000	2.64258	2,422,630	13.30	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		3,595.96000	3.59596	3,347,670	13.15	0.00	0	

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	03/11/2022	Bond Future	11.40	Put		4,682.76000	4.68276	4,946,370	13.15	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		3,626.82000	3.62682	3,377,220	13.16	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		4,648.27000	4.64827	4,910,570	13.16	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		3,565.23000	3.56523	3,318,260	13.14	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		4,717.47000	4.71747	4,982,400	13.14	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											9,815,263.48	121	62,10
R2048	On	03/02/2022	Bond Future			11.01820	84.55272	10.94679	85.06100	13.60	0.00	0	179,12
R2048	On	05/05/2022	Bond Future			11.19295	81.14740	11.11856	81.66266	13.69	0.00	0	2,00
R2048	On	04/08/2022	Bond Future			11.37518	82.10116	11.29764	82.62322	13.17	0.00	0	
R2048	On	03/11/2022	Bond Future			11.55656	78.76739	11.47580	79.29639	13.64	0.00	0	
Total R2048 Future											0.00	0	181,15
R2048	On	03/02/2022	Bond Future	9.80	Call		60.74000	0.06074	43,490	12.22	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		9,052.49000	9.05249	9,543,520	12.22	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		149.09000	0.14909	112,010	12.49	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.00	Put		7,452.50000	7.45250	7,923,700	12.49	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call		316.60000	0.31660	247,950	12.76	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.40	Put		4,685.54000	4.68554	5,081,110	13.09	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		795.33000	0.79533	656,790	13.26	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Put		4,106.53000	4.10653	4,476,270	13.26	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,284.39000	1.28439	1,090,310	13.53	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.70	Put		3,084.85000	3.08485	3,399,050	13.53	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Put		2,261.15000	2.26115	2,517,600	13.83	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		2,298.40000	2.29840	2,018,560	13.99	0.00	0	10
R2048	On	03/02/2022	Bond Future	11.00	Put		1,919.14000	1.91914	2,147,580	13.99	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,479.15000	4.47915	4,091,690	15.15	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		880.65000	0.88065	1,001,470	15.15	0.00	0	
R2048	On	03/02/2022	Bond Future	10.40	Call		601.00000	0.60100	488,290	13.09	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.20	Put		5,984.97000	5.98497	6,424,600	12.76	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,530.49000	4.53049	4,141,270	15.17	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		865.96000	0.86596	985,020	15.17	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,581.96000	4.58196	4,190,990	15.20	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		851.51000	0.85151	968,820	15.20	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call		1,925.06000	1.92506	1,673,230	13.83	0.00	0	90
R2048	On	05/05/2022	Bond Future	11.80	Call		5,953.67000	5.95367	5,574,460	15.16	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,443.10000	1.44310	1,579,150	15.16	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,001.38000	6.00138	5,620,920	15.18	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,427.98000	1.42798	1,562,780	15.18	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		5,905.86000	5.90586	5,527,900	15.13	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	05/05/2022	Bond Future	11.79	Put		1,458.20000	1.45820	1,595,500	15.13	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,869.18000	4.86918	5,167,550	13.15	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,695.24000	2.69524	2,469,940	13.16	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,827.98000	4.82798	5,124,740	13.16	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,725.50000	2.72550	2,498,580	13.17	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		4,787.33000	4.78733	5,082,470	13.17	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,665.43000	2.66543	2,441,740	13.15	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		3,676.12000	3.67612	3,420,140	13.69	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		4,849.94000	4.84994	5,122,960	13.69	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		3,708.03000	3.70803	3,450,680	13.70	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		4,814.25000	4.81425	5,085,900	13.70	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		3,740.05000	3.74005	3,481,340	13.70	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		4,778.77000	4.77877	5,049,060	13.70	0.00	0	
Total R2048 Option											0.00	0	4,66
Total For R2048											0.00	0	185,75
R209	On	03/02/2022	Bond Future			10.73049	70.00201	10.68002	70.27886	12.80	166,744,787.82	2,382	19,95
R209	On	05/05/2022	Bond Future			10.91472	67.69678	10.86222	67.97771	12.79	0.00	0	5,35
R209	On	04/08/2022	Bond Future			11.10410	68.49330	11.04955	68.77802	12.34	0.00	0	
R209	On	03/11/2022	Bond Future			11.29295	66.25378	11.23627	66.54241	12.71	0.00	0	
Total R209 Future											166,744,787.82	2,382	25,35
R209	On	03/02/2022	Bond Future	11.02	Call		2,754.40000	2.75440	2,558,670	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		919.98000	0.91998	1,001,100	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		2,791.72000	2.79172	2,594,820	13.70	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		904.42000	0.90442	984,370	13.70	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		2,829.23000	2.82923	2,631,160	13.72	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		889.10000	0.88910	967,880	13.72	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		4,205.20000	4.20520	4,003,730	13.84	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,253.31000	1.25331	1,332,770	13.84	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		6,404.61000	6.40461	6,168,940	14.93	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		671.92000	0.67192	717,180	14.93	0.00	0	12,05
R209	On	05/05/2022	Bond Future	9.75	Call		314.31000	0.31431	277,240	11.34	0.00	0	8,55
R209	On	05/05/2022	Bond Future	9.75	Put		6,676.38000	6.67638	6,920,240	11.34	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		2,037.01000	2.03701	1,899,040	12.79	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		2,643.10000	2.64310	2,786,060	12.79	0.00	0	12,05
R209	On	05/05/2022	Bond Future	11.44	Call		4,241.87000	4.24187	4,039,640	13.86	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,239.66000	1.23966	1,318,360	13.86	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,278.63000	4.27863	4,075,660	13.87	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,226.15000	1.22615	1,304,110	13.87	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,276.95000	4.27695	4,450,330	12.18	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/08/2022	Bond Future	10.59	Call			1,774.29000	1.77429	1,662,080	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			4,242.76000	4.24276	4,415,270	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			1,732.55000	1.73255	1,622,090	12.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			4,311.35000	4.31135	4,485,610	12.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			1,753.35000	1.75335	1,642,010	12.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call			2,780.90000	2.78090	2,642,260	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			3,898.81000	3.89881	4,048,800	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			2,805.09000	2.80509	2,665,710	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			3,870.72000	3.87072	4,019,970	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call			2,756.82000	2.75682	2,618,910	12.72	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			3,927.06000	3.92706	4,077,780	12.72	0.00	0	
Total R209 Option												0.00	0	32,62
Total For R209												166,744,787.82	2,382	57,97
R210	On	03/02/2022	Bond Future			212.03626	212.03626	211.72967	211.72967			0.00	0	1,38
R210	On	05/05/2022	Bond Future			211.76794	211.76794	211.45995	211.45995			0.00	0	10
R210	On	04/08/2022	Bond Future			214.43598	214.43598	214.12492	214.12492			0.00	0	
R210	On	03/11/2022	Bond Future			214.27041	214.27041	213.95648	213.95648			0.00	0	
Total R210 Future												0.00	0	1,48
Total For R210												0.00	0	1,48
R213	On	03/02/2022	Bond Future			10.19823	84.48535	10.10718	84.95093		9.99	0.00	0	20,88
R213	On	05/05/2022	Bond Future			10.41239	81.96222	10.31719	82.43425		9.98	0.00	0	
R213	On	04/08/2022	Bond Future			10.63902	82.92858	10.53940	83.40702		9.50	0.00	0	
R213	On	03/11/2022	Bond Future			10.86968	80.48549	10.76545	80.97021		9.62	0.00	0	
Total R213 Future												0.00	0	20,88
R213	On	03/02/2022	Bond Future	8.63	Call			13.89000	0.01389	8,670	8.96	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			8,069.67000	8.06967	8,530,030	8.96	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			27.88000	0.02788	18,040	8.91	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			7,106.31000	7.10631	7,562,050	8.91	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			113.16000	0.11316	79,620	9.02	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Put			2,562.39000	2.56239	2,879,960	9.78	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			1,857.40000	1.85740	2,119,520	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			148.46000	0.14846	106,430	9.11	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			4,869.80000	4.86980	5,293,350	9.11	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			476.31000	0.47631	370,520	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			3,240.66000	3.24066	3,600,450	9.55	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			755.23000	0.75523	607,220	9.78	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,369.82000	1.36982	1,583,530	10.15	0.00	0	20
R213	On	03/02/2022	Bond Future	9.96	Call			1,155.49000	1.15549	957,160	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,915.39000	1.91539	2,182,640	9.96	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
R213	On	03/02/2022	Bond Future	9.97	Call		1,178.33000	1.17833	977,440	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		1,886.31000	1.88631	2,151,000	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		1,201.29000	1.20129	997,830	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		571.80000	0.57180	679,620	10.84	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.00	Call		1,248.30000	1.24830	1,039,700	9.99	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put		1,800.78000	1.80078	2,057,760	9.99	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.15	Call		1,635.49000	1.63549	1,388,620	10.13	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		1,416.11000	1.41611	1,634,820	10.13	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.17	Call		1,691.41000	1.69141	1,439,540	10.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put		5,221.75000	5.22175	5,653,790	9.02	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call		1,924.95000	1.92495	1,653,450	10.23	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		1,196.18000	1.19618	1,390,260	10.23	0.00	0	1:
R213	On	03/02/2022	Bond Future	10.60	Call		3,128.49000	3.12849	2,782,800	10.73	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put		648.92000	0.64892	768,810	10.73	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.67	Call		3,395.63000	3.39563	3,037,870	10.84	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		3,164.40000	3.16440	2,869,130	10.36	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,529.59000	1.52959	1,706,350	10.36	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		3,101.63000	3.10163	2,809,420	10.34	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,563.85000	1.56385	1,743,670	10.34	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		3,133.06000	3.13306	2,839,320	10.35	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,546.74000	1.54674	1,725,030	10.35	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,528.08000	4.52808	4,852,530	9.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,334.38000	1.33438	1,179,020	9.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		4,494.36000	4.49436	4,817,440	9.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,300.34000	1.30034	1,147,740	9.24	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,561.71000	4.56171	4,887,550	9.24	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,317.42000	1.31742	1,163,430	9.25	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,224.58000	2.22458	2,020,190	9.55	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		4,002.41000	4.00241	4,282,740	9.55	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,245.20000	2.24520	2,039,580	9.56	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		3,975.02000	3.97502	4,254,120	9.56	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,203.77000	2.20377	2,000,610	9.54	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		4,029.64000	4.02964	4,311,200	9.54	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	23,74
R214	On	03/02/2022	Bond Future			11.05968	66.95515	11.00396	67.26775	13.77	0.00	0	19,9:
R214	On	05/05/2022	Bond Future			11.23636	64.47496	11.17843	64.79203	13.82	0.00	0	4:
R214	On	04/08/2022	Bond Future			11.42028	65.23265	11.36006	65.55391	13.33	0.00	0	
R214	On	03/11/2022	Bond Future			11.60342	62.81212	11.54084	63.13779	13.80	0.00	0	

Contract 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	20,37	
R214	On	03/02/2022	Bond Future	11.39	Call			3,023.27000	3.02327	2,798,410	15.06		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			905.75000	0.90575	993,490	15.06		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			3,061.85000	3.06185	2,835,740	15.09		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			890.95000	0.89095	977,440	15.09		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			3,100.58000	3.10058	2,873,240	15.11		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			876.37000	0.87637	961,630	15.11		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			4,344.14000	4.34414	4,117,940	15.15		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			1,321.81000	1.32181	1,412,680	15.15		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			4,270.19000	4.27019	4,045,660	15.10		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			1,349.73000	1.34973	1,442,270	15.10		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			4,307.12000	4.30712	4,081,760	15.12		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			1,335.69000	1.33569	1,427,400	15.12		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			4,055.62000	4.05562	4,243,340	13.06		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			1,990.14000	1.99014	1,855,600	13.07		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			4,022.53000	4.02253	4,209,250	13.07		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			1,943.99000	1.94399	1,811,460	13.05		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			4,089.14000	4.08914	4,277,870	13.05		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			1,966.89000	1.96689	1,833,350	13.06		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			2,944.16000	2.94416	2,785,410	13.89		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			3,954.17000	3.95417	4,121,090	13.89		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			2,969.28000	2.96928	2,809,700	13.90		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			3,925.72000	3.92572	4,091,810	13.90		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			2,919.14000	2.91914	2,761,220	13.88		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			3,982.78000	3.98278	4,150,530	13.88		0.00	0	
Total R214 Option												0.00	0		
Total For R214												0.00	0	20,37	
Total for Bond												310,095,693.47	3,946	1,124,88	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
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	

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/02/2022 GOVI			794.44900	794.44900	798.17400	798.17400				0.00	0	98
GOVI On 05/05/2022 GOVI			803.93500	803.93500	807.70700	807.70700				0.00	0	
GOVI On 04/08/2022 GOVI			813.76400	813.76400	817.58300	817.58300				0.00	0	
GOVI On 03/11/2022 GOVI			824.09000	824.09000	827.96000	827.96000				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 03/02/2022 GOVI	792.74	Call			54,340.00000	5.43400	17,090,000			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			54,240.00000	5.42400	16,990,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	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			54,140.00000	5.41400	16,890,000		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			194,570.00000	19.45700	156,850,000		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			194,770.00000	19.47700	157,050,000		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			194,670.00000	19.46700	156,950,000		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			16,870.00000	1.68700	55,060,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			16,970.00000	1.69700	55,160,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			16,770.00000	1.67700	54,960,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			75,400.00000	7.54000	36,700,000		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			75,300.00000	7.53000	36,600,000		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			75,500.00000	7.55000	36,800,000		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	9€
Total for GOVI												0.00	0	9€
AL37	On	03/02/2022	Index Future			797.86100	797.86100	800.49900	800.49900			0.00	0	
AL37	On	05/05/2022	Index Future			807.38700	807.38700	810.05900	810.05900			0.00	0	
AL37	On	04/08/2022	Index Future			817.25800	817.25800	819.96400	819.96400			0.00	0	
AL37	On	03/11/2022	Index Future			827.62900	827.62900	830.37100	830.37100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/02/2022	Index Future			903.57300	903.57300	908.56800	908.56800			0.00	0	
AL7T	On	05/05/2022	Index Future			914.36100	914.36100	919.42000	919.42000			0.00	0	
AL7T	On	04/08/2022	Index Future			925.54000	925.54000	930.66200	930.66200			0.00	0	
AL7T	On	03/11/2022	Index Future			937.28500	937.28500	942.47300	942.47300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/02/2022	Index Future			804.91600	804.91600	808.63300	808.63300			0.00	0	1€
ALBI	On	05/05/2022	Index Future			814.52700	814.52700	818.29100	818.29100			0.00	0	2
ALBI	On	04/08/2022	Index Future			824.48500	824.48500	828.29700	828.29700			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ALBI On 03/11/2022 Index Future			834.94700	834.94700	838.80900	838.80900				0.00	0	
Total ALBI Future										0.00	0	22
Total For ALBI										0.00	0	22
IGOV On 03/02/2022 Index Future			299.70300	299.70300	300.08000	300.08000				0.00	0	48
IGOV On 05/05/2022 Index Future			303.35500	303.35500	303.73700	303.73700				0.00	0	
IGOV On 04/08/2022 Index Future			307.13600	307.13600	307.52400	307.52400				0.00	0	
IGOV On 03/11/2022 Index Future			311.10500	311.10500	311.49800	311.49800				0.00	0	
Total IGOV Future										0.00	0	48
Total For IGOV										0.00	0	48
Total for Index										0.00	0	72
JIBAR f On 15/12/2021 Jibar Future			3.92500	96.07500	3.90500	96.09500				0.00	0	
JIBAR f On 19/01/2022 Jibar Future			4.01500	95.98500	3.99500	96.00500				0.00	0	
JIBAR f On 16/02/2022 Jibar Future			4.33500	95.66500	4.30000	95.70000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.44500	95.55500	4.38500	95.61500				0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.78000	95.22000	4.71000	95.29000				0.00	0	
JIBAR f On 18/05/2022 Jibar Future			4.87000	95.13000	4.78000	95.22000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			5.15000	94.85000	5.10000	94.90000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.66500	94.33500	5.57500	94.42500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			6.07000	93.93000	5.99000	94.01000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			6.55000	93.45000	6.46000	93.54000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.85500	93.14500	6.77500	93.22500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.08500	92.91500	7.04500	92.95500				0.00	0	
Total Jibar Future										0.00	0	21
Total For JIBAR FUTURE										0.00	0	21
Total for Jibar										0.00	0	21
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										310,095,693.47	3,946	1,126,85
ABCPI3 On 07/12/2023 Spot Bond			2.73000	312.68205	2.73000	320.64120				0.00	0	30,000,00
Total ABCPI3 SPOT										0.00	0	30,000,00
Total For ABCPI3										0.00	0	30,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	101.04786				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF003 On 18/07/2024 Spot Bond					0.00000	101.30080				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.99157	9.65000	103.91128				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.23500	91.62281	11.23500	92.82678				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.92063				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.07616				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.32197				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.97950				0.00	10,800,000,000	5,400,000,000
Total ABFN16 SPOT										0.00	10,800,000,000	5,400,000,000
Total For ABFN16										0.00	10,800,000,000	5,400,000,000
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.07067				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.42146				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.55195				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.05014				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.23326				0.00	0	
Total ABFN25 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 ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.65801				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.53999				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.61391				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.51854				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.78274				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.32896				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.35470				0.00	760,000,000	380,000,000
Total ABFN34 SPOT										0.00	760,000,000	380,000,000
Total For ABFN34										0.00	760,000,000	380,000,000
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.89552				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.09127				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.54235				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.40566				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.26053				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN40 On 16/09/2024 Spot Bond					0.00000	101.41669				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN41 On 16/09/2026 Spot Bond					0.00000	101.29899				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN42 On 16/09/2029 Spot Bond					0.00000	100.59923				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN43 On 14/10/2022 Spot Bond					0.00000	100.55320				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN44 On 14/10/2024 Spot Bond					0.00000	100.56953				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN45 On 14/10/2026 Spot Bond					0.00000	100.58124				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN46 On 24/06/2025 Spot Bond					0.00000	100.83341				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN47 On 24/08/2023 Spot Bond					0.00000	100.02381				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN48 On 24/08/2025 Spot Bond					0.00000	100.02495				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN49 On 30/03/2024 Spot Bond					0.00000	100.84698				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN50 On 30/03/2026 Spot Bond					0.00000	100.72350				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.84896				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.63604				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.70547				0.00	200,000,000	100,000,000
Total ABJ01 SPOT										0.00	200,000,000	100,000,000
Total For ABJ01										0.00	200,000,000	100,000,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.40562				0.00	100,000,000	50,000,000
Total ABJ02 SPOT										0.00	100,000,000	50,000,000
Total For ABJ02										0.00	100,000,000	50,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.39513				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.78951				0.00	1,050,000,000	525,000,000
Total ABK12 SPOT										0.00	1,050,000,000	525,000,000
Total For ABK12										0.00	1,050,000,000	525,000,000
ABKI04 On 13/03/2024 Spot Bond			7.40000	7.40000	7.40000	144.99389			222,000,000,000.00		30,000,000	15,000,000
Total ABKI04 SPOT									222,000,000,000.00		30,000,000	15,000,000
Total For ABKI04									222,000,000,000.00		30,000,000	15,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	28.14888	100.00000	27.94891				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	153.00870				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.97000	3.97000	3.97000	200.69473				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.59000	4.59000	4.59000	229.16231				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.88000	6.88000	6.88000	102.87907				0.00	0	
Total ABN67 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.05500	8.05500	8.05500	114.53254			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.04000	102.48830	5.04000	102.44681			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.41000	104.46136	5.41000	104.41516			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.39500	110.62519	7.39500	110.55863			0.00	0	903,245,00
Total ABS16 SPOT									0.00	0	903,245,00
Total For ABS16									0.00	0	903,245,00
ABS17 On 11/11/2027 Spot Bond			8.32000	111.21294	8.32000	111.13782			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.85000	108.52968	5.85000	108.47783			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.31000	103.80000	8.31000	103.72999			0.00	0	
Total ABS7 SPOT									0.00	0	
Total For ABS7									0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.39138	100.00000	12.30838			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			2.05000	316.79682	2.05000	324.77245			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABS12									0.00	0	
ABS14 On 31/01/2022 Spot Bond			1.55500	176.46102	1.55500	176.36637			0.00	0	
Total ABS14 SPOT									0.00	0	
Total For ABS14									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.93000	10.93000	10.93000	104.10147		546,500,000,000.00		50,000,000	25,000,00
Total ABX01 SPOT								546,500,000,000.00		50,000,000	25,000,00
Total For ABX01								546,500,000,000.00		50,000,000	25,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	101.15642			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.11988				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.07996				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.81286				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.11650				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.11650				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.14761				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.14761				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	176.96551				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	178.63305				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.05802				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.02652				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI03 On 21/11/2022 Spot Bond					0.00000	100.21198				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.44929				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.16169				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.05790				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.89623				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.41953				0.00	0	552,750,70
Total AGT01 SPOT										0.00	0	552,750,70
Total For AGT01										0.00	0	552,750,70
AGT02 On 28/11/2024 Spot Bond					0.00000	104.15160				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.54083				0.00	30,000,000	15,000,00
Total AGT03 SPOT										0.00	30,000,000	15,000,00
Total For AGT03										0.00	30,000,000	15,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.27291				0.00	60,000,000	30,000,00
Total AGT04 SPOT										0.00	60,000,000	30,000,00
Total For AGT04										0.00	60,000,000	30,000,00
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.53880				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.55985				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.35500	99.31870	8.35500	100.36993				0.00	0	
Total AH2A31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.59163				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.69745				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.82951				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.46453				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.06161				0.00	308,000,000	
Total AHF5A2 SPOT										0.00	308,000,000	
Total For AHF5A2										0.00	308,000,000	
AHF5A On 21/08/2023 Spot Bond			6.57000	107.95672	6.57000	107.89984				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.05779				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.06487				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.06923				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.41521				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.23838				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.55693				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.06479				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.06912				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.09937				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.22280				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.06045				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.06696				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.06533				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.07129				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.06923				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.10799				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.10261				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AIR02 On 30/04/2023 Spot Bond			7.65000	106.26591	7.65000	106.20018			30,600,000,000,000.00	4,000,000,000	4,000,000,000
Total AIR02 SPOT									30,600,000,000,000.00	4,000,000,000	4,000,000,000
Total For AIR02									30,600,000,000,000.00	4,000,000,000	4,000,000,000
AIR04 On 29/05/2024 Spot Bond			8.07000	102.62399	8.07000	102.55783			0.00	0	
Total AIR04 SPOT									0.00	0	
Total For AIR04									0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.01000	89.47414	12.01000	89.38911			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.01500	179.79425	6.01500	179.63295			0.00	0	
Total AIRL01 SPOT									0.00	0	
Total For AIRL01									0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	99.90172			0.00	0	70,000,000
Total APF06 SPOT									0.00	0	70,000,000
Total For APF06									0.00	0	70,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	100.94249			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.48666			0.00	0	
Total APF09 SPOT									0.00	0	
Total For APF09									0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.13904			0.00	0	
Total APF10 SPOT									0.00	0	
Total For APF10									0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.27180			0.00	200,000,000	100,000,000
Total APF14 SPOT									0.00	200,000,000	100,000,000
Total For APF14									0.00	200,000,000	100,000,000
APF15 On 24/02/2023 Spot Bond					0.00000	100.03517			0.00	0	
Total APF15 SPOT									0.00	0	
Total For APF15									0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.31353			0.00	0	
Total APF16 SPOT									0.00	0	
Total For APF16									0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	100.59010			0.00	0	
Total APF17 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF17										0.00	0	
ASN02: On 07/12/2033 Spot Bond			4.94000	239.24340	4.94000	244.58414				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			4.95500	217.29716	4.95500	221.45064				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.53000	176.16534	2.53000	176.05685				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.57500	176.15173	2.57500	176.04260				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.84000	191.12650	4.84000	190.97307				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.24272				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.91751				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.05000	110.31969	5.05000	110.22976				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.96476				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.97977				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN203 On 20/06/2022 Spot Bond					0.00000	101.08008				0.00	9,000,000	1,500,000
Total ASN204 SPOT										0.00	9,000,000	1,500,000
Total For ASN204										0.00	9,000,000	1,500,000
ASN204 On 24/08/2025 Spot Bond					0.00000	104.15442				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 29/08/2022 Spot Bond					0.00000	99.91759				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 20/06/2023 Spot Bond					0.00000	101.23908				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.96963				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.13595				0.00	564,000,000	
Total ASN278 SPOT										0.00	564,000,000	
Total For ASN278										0.00	564,000,000	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.06615				0.00	456,000,000	
Total ASN279 SPOT										0.00	456,000,000	
Total For ASN279										0.00	456,000,000	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.06465				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.19683				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.92933				0.00	438,000,000	
Total ASN291 SPOT										0.00	438,000,000	
Total For ASN291										0.00	438,000,000	
ASN291 On 20/12/2023 Spot Bond					0.00000	101.04705				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31(On 20/12/2023 Spot Bond					0.00000	101.53616				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 20/12/2021 Spot Bond					0.00000	100.96542				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.52500	4.52500	4.52500	105.62906				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.11500	5.11500	5.11500	97.94214				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.98995				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.13477				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.24001				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.30132				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.16000	108.80959	5.16000	108.71992				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	101.06529				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.96471				0.00	73,600,000	18,400,000
Total ASN346 SPOT										0.00	73,600,000	18,400,000
Total For ASN346										0.00	73,600,000	18,400,000
ASN35(On 20/06/2024 Spot Bond					0.00000	101.03540				0.00	0	
Total ASN351 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.01958				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.01958				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	99.93885				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.22981				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.99942				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.03782				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.59170				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.09785				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.09785				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.68267				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.00857				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.05934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.04930				0.00	578,000,000	
Total ASN399 SPOT										0.00	578,000,000	
Total For ASN399										0.00	578,000,000	
ASN400 On 20/12/2024 Spot Bond					0.00000	101.00125				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	101.18406				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	99.85334				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 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	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.60811				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.90839				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.93841				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.25608				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.84295				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.67917				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46(On 17/07/2023 Spot Bond					0.00000	100.52889				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.53420				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	102.94859				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	102.58470				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.35366				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.42015				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.01811				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.39089				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	124.90300				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.52039				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.01451				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.97356				0.00	0	
Total ASN497 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.97356				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN507 On 28/09/2025 Spot Bond					0.00000	100.98753				0.00	1,200,000,000	
Total ASN507 SPOT										0.00	1,200,000,000	
Total For ASN507										0.00	1,200,000,000	
ASN507 On 21/12/2026 Spot Bond			9.75000	101.00704	9.75000	100.92826				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.93000	100.58800	8.93000	100.51600				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.48000	99.24661	9.48000	99.17130				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.48000	99.24661	9.48000	99.17130				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	102.96927	9.10000	102.89460				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	103.59974	11.05000	103.50895				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	103.58361	11.00000	103.49322				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	103.42212	10.50000	103.33588				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.50000	103.42212	10.50000	103.33588				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN541 On 02/04/2026 Spot Bond					0.00000	100.89728				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.34418				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	100.21311				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	103.45443	10.60000	103.36736				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	102.28156	10.47000	103.32643				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	103.43828	10.55000	103.35161				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.31357				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.50566				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	99.84449				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.63389				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.96474				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	101.03738				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 14/11/2022 Spot Bond					0.00000	100.16135				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	101.35131				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	102.74284				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	102.97131	9.22000	102.89456				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.64860				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.63311				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.45935				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.47621				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	99.94318				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.33800				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.42546				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	101.14344				0.00	0	
Total ASN611 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 ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.29225				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.06687				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.06271				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.27279				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.00744				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	99.92090				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.84386				0.00	760,000,000	
Total ASN632 SPOT										0.00	760,000,000	
Total For ASN632										0.00	760,000,000	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.16584				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.28614				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	99.82120				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.39987				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.30081				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.72475				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.06112				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 11/02/2022 Spot Bond					0.00000	100.13736				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN660 On 27/02/2023 Spot Bond					0.00000	99.95265				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	100.12232				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	100.86697				0.00	3,080,000,000	
Total ASN669 SPOT										0.00	3,080,000,000	
Total For ASN669										0.00	3,080,000,000	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.94194				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 26/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN680 On 20/06/2026 Spot Bond					0.00000	101.22953				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	101.28431				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/08/2026 Spot Bond					0.00000	101.98513				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.85409				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.04050				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.39902				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.40168				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.78004				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.39017				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.10165				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.19367				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.95365				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.24721				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN70: On 05/01/2022 Spot Bond					0.00000	100.80877				0.00	0	
Total ASN708 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 ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	100.96507				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.20366				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.13158				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.11449				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.24856				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.68278				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.76668				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN71: On 30/12/2021 Spot Bond					0.00000	100.69409				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.73777				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.62434				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN72: On 20/01/2022 Spot Bond					0.00000	100.51526				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN72: On 19/01/2022 Spot Bond					0.00000	100.52398				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	99.83462				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.38671				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	99.92782				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.45149				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 18/02/2022 Spot Bond					0.00000	100.10593				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN74: On 22/02/2022 Spot Bond					0.00000	100.09589				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.12504				0.00	0	500,000,00
Total ASN742 SPOT										0.00	0	500,000,00
Total For ASN742										0.00	0	500,000,00
ASN74: On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	5,000,000,00	
Total ASN746 SPOT									10,000,000,000,000.00	10,000,000,000	5,000,000,00	
Total For ASN746									10,000,000,000,000.00	10,000,000,000	5,000,000,00	
ASN74: On 25/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	4,000,000,00	
Total ASN747 SPOT									0.00	0	4,000,000,00	
Total For ASN747									0.00	0	4,000,000,00	
ASN74: On 31/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	15,000,000,000	15,000,000,00	
Total ASN748 SPOT									10,000,000,000,000.00	15,000,000,000	15,000,000,00	
Total For ASN748									10,000,000,000,000.00	15,000,000,000	15,000,000,00	
BAW21 On 24/03/2022 Spot Bond			4.60000	103.15250	4.60000	103.11406			0.00	0		
Total BAW21 SPOT									0.00	0	0	
Total For BAW21									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
BAW21 On 24/03/2022 Spot Bond			9.30000	101.66847	9.30000	101.59303				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	102.25811				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.02536				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.06195				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	99.86523				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.76986				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.08000	99.18066	7.08000	99.12380				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.86132				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.14159				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.06080				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.09275				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.26613				0.00	0	
Total BAYA64 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 BAYA64									0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.77000	8.77000	8.77000	104.73710			0.00	0	
Total BAYA67 SPOT									0.00	0	
Total For BAYA67									0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.54000	11.54000	11.54000	104.00986		2,077,200,000,000.00	180,000,000	90,000,000	
Total BAYA72 SPOT								2,077,200,000,000.00	180,000,000	90,000,000	
Total For BAYA72								2,077,200,000,000.00	180,000,000	90,000,000	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.14873			0.00	0	
Total BAYA73 SPOT								0.00	0		
Total For BAYA73								0.00	0		
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.04206			0.00	0	
Total BAYA74 SPOT								0.00	0		
Total For BAYA74								0.00	0		
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.08455			0.00	0	
Total BAYA75 SPOT								0.00	0		
Total For BAYA75								0.00	0		
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.08477			0.00	0	
Total BAYA76 SPOT								0.00	0		
Total For BAYA76								0.00	0		
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.08084			0.00	0	
Total BAYA77 SPOT								0.00	0		
Total For BAYA77								0.00	0		
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.49260			0.00	0	
Total BAYA78 SPOT								0.00	0		
Total For BAYA78								0.00	0		
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.30495			0.00	0	
Total BAYA79 SPOT								0.00	0		
Total For BAYA79								0.00	0		
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.16221			0.00	0	
Total BAYA80 SPOT								0.00	0		
Total For BAYA80								0.00	0		
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.34375			0.00	0	
Total BAYA81 SPOT								0.00	0		
Total For BAYA81								0.00	0		
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.30431			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.34301				0.00	200,000,000	100,000,000
Total BAYA83 SPOT										0.00	200,000,000	100,000,000
Total For BAYA83										0.00	200,000,000	100,000,000
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.26528				0.00	0	0
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.34282				0.00	0	0
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.35389				0.00	0	0
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.55009				0.00	0	0
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.30442				0.00	0	0
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	101.23337				0.00	0	0
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.50841				0.00	0	0
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.22751				0.00	0	0
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.26583				0.00	0	0
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.22710				0.00	0	0
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.53635				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.93386				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.57533				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	101.53713				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.96968				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.61469				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.53667				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.48500	8.48500	8.48500	99.08301				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.34415				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.39611				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.26925				0.00	0	
Total BDX33 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 BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.13835				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.33557				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.36305				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.33443				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.56000	105.89238	7.56000	105.82728				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.86231				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.10402				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.02043				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.71554				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.30931				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.33805				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.38488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.66744				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.59880				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.31000	106.34724	6.31000	106.29250				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.10275				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.65476				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.57410				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.42939				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.46924				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.77375				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.59600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.09000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 _{On} 03/01/2025 Spot Bond					0.00000	67.73800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 _{On} 06/07/2026 Spot Bond					0.00000	54.09900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 _{On} 01/12/2021 Spot Bond					0.00000	99.93360				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 _{On} 18/02/2022 Spot Bond					0.00000	100.05927				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 _{On} 27/03/2022 Spot Bond					0.00000	100.74181				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 _{On} 09/10/2023 Spot Bond					0.00000	100.46129				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 _{On} 19/11/2022 Spot Bond					0.00000	100.10681				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 _{On} 19/11/2024 Spot Bond					0.00000	99.83351				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 _{On} 26/02/2023 Spot Bond					0.00000	100.27711				0.00	740,000,000	370,000,000
Total BPPF21 SPOT										0.00	740,000,000	370,000,000
Total For BPPF21										0.00	740,000,000	370,000,000
BPPF2 _{On} 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 _{On} 16/07/2023 Spot Bond					0.00000	100.58196				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 _{On} 03/08/2022 Spot Bond					0.00000	100.32056				0.00	0	
Total BPPF25 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 BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.72100				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.29554				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.30803				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.08273				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.17618				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.26742				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										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	100.89459				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	98.99424				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.29696				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01: On 23/06/2023 Spot Bond			8.06000	111.95765	8.06000	111.88516				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02: On 12/06/2024 Spot Bond			8.23000	112.99378	8.23000	112.91910				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.83000	108.81710	8.83000	108.73920				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.25000	10.25000	10.25000	103.40370				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.48878				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.34654				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.93847				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.93387				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.67514				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.71826				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.56329	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	100.81982				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN362 On 20/03/2024 Spot Bond			7.42000	108.54269	7.42000	108.47718				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	111.23581	8.70700	112.97800				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.35018				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.50064				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.81703				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	101.15094	10.98000	101.06138				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond					0.00000	109.05900				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	116.29829	6.50000	110.70800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.89600				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	101.04702				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.14434				0.00	0	
Total CLN398 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 CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.14284				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.50000	176.17443	2.50000	176.06636				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.85000	141.21186	5.85000	141.08780				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			6.29000	139.37856	6.29000	139.25125				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN455 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	
CLN457 On 29/11/2021 Spot Bond					0.00000	99.95420				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	99.95663				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.77000	103.03546	6.77000	102.97924				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.34556				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.04651				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.09892				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN470 On 19/11/2022 Spot Bond					0.00000	100.13243				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 29/11/2021 Spot Bond			100.00000	100.00000	100.00000	99.18478				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 02/12/2021 Spot Bond					0.00000	99.91632				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.26500	99.94853	6.26500	99.89712				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 28/07/2022 Spot Bond			6.57000	104.71446	6.57000	104.65930				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.09090				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.22810				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	99.95062				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.97000	110.03990	6.97000	109.97744				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	101.62423				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.74813				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN502 On 11/10/2024 Spot Bond					0.00000	100.79179				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.25917				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.93688				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.40067				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.09280				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.32266				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.03422	9.96000	101.95205				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.80827	10.01000	100.72715				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.01669				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.97097	9.60000	99.16627				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.14922				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.95531				0.00	0	
Total CLN522 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 CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	102.03301	9.20000	101.95698				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.13009				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.80662				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.20021				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.20819				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	99.95663				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	101.14922				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.13853				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.62359				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.71000	105.66634	9.71000	105.58470				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.65598				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.47447				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.71426				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	143.98500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	99.93792				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN543 On 17/01/2024 Spot Bond					0.00000	101.67946				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN544 On 21/08/2026 Spot Bond			9.18000	105.85938	9.18000	105.78194				0.00	0	
Total CLN544 SPOT										0.00	0	
Total For CLN544										0.00	0	
CLN545 On 29/03/2025 Spot Bond			9.23000	104.03444	9.23000	103.95667				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 12/11/2025 Spot Bond			9.32000	103.19276	9.32000	103.11488				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 18/04/2028 Spot Bond					0.00000	308.43801				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN549 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN549 SPOT										0.00	0	
Total For CLN549										0.00	0	
CLN550 On 15/11/2023 Spot Bond					0.00000	100.14811				0.00	0	
Total CLN550 SPOT										0.00	0	
Total For CLN550										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN557 On 12/11/2023 Spot Bond					0.00000	100.18260				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.03101				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.79360				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	128.32700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.21065				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	100.37330	10.19000	100.28817				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.18000	103.65613	9.18000	103.57906				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.25646				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.05987				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.06377				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	99.84293				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.19644				0.00	0	
Total CLN568 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 CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			9.41000	102.30501	9.41000	102.22707				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.19399				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.19765				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.12731				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	101.24808				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.59690				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	100.86552				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.21906				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	99.94168				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.32011				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.53883				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	99.94324				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.43066				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.21970				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.03358				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.03802				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.10139				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.91099				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.27000	143.53845	4.27000	116.53014				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.03049				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.88842				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.03049				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	100.04949				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN598 On 02/04/2026 Spot Bond					0.00000	100.81498				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.11020				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.03802				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.03802				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	102.66308				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.27033				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.17134				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.25868				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.61893				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.06361				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.75360	9.32000	100.67798				0.00	0	
Total CLN609 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 CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.45265				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN61 On 14/04/2026 Spot Bond					0.00000	102.07296				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61 On 07/03/2025 Spot Bond					0.00000	101.24162				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61 On 22/08/2022 Spot Bond					0.00000	100.06152				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61 On 30/11/2021 Spot Bond					0.00000	99.94160				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61 On 30/09/2022 Spot Bond					0.00000	100.81904				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN61 On 20/12/2029 Spot Bond					0.00000	96.79800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61 On 20/12/2024 Spot Bond					0.00000	102.48916				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61 On 20/12/2022 Spot Bond					0.00000	101.61049				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN61 On 30/11/2021 Spot Bond					0.00000	99.82872				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	100.40033				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.39883				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.44502				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	100.48315				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.55000	105.77349	6.55000	105.71793				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.12854				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.14261				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.17000	63.45890	12.17000	84.30574				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.11734				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.88000	101.44468	9.88000	101.36496				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.12797				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN632 On 21/11/2022 Spot Bond					0.00000	100.11340				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.91052				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.31900				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.87991				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.06148				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.12741				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	100.17136				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.13871				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.54264				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.06180				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.01785				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.41248				0.00	0	
Total CLN646 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 CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.01968				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.28599				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	99.93981				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.12741				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.10274				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.12741				0.00	740,000,000	370,000,000
Total CLN652 SPOT										0.00	740,000,000	370,000,000
Total For CLN652										0.00	740,000,000	370,000,000
CLN652 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	
CLN654 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	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.27549				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.93495				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.69364				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.63300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.78200				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	115.18200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	138.66600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.14058				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.98098				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.15225				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.62533				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.70036				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	99.95201				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.14059				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.18469				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN673 On 31/01/2025 Spot Bond			4.25785	148.08953	4.25785	120.25790				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.25785	148.08953	4.25785	120.25868				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.14342				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.15094				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.03085				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.32726				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	100.14586				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.14316				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.98414				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.01297				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.44283				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.21087				0.00	0	
Total CLN687 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 CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.21066				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.05786				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.91441				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.05800				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.15304				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.26786				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.72171				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.33763				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	99.94577				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.17423				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.28460				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.61509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.84330				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.15469				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.10873				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.03251				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	83.23285				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	83.47937				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.99348				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.15411				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.03971				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.03971				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.03971				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.25801				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.99747				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.24157				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	81.56827				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	99.93394				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	82.28820				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.95150				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.95150				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.95150				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.96950				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.96950				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.96950				0.00	0	
Total CLN729 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 CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.82398				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.87871				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	86.52779				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	101.01770				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.21311				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	95.48083				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.16595				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.22074				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	107.13700				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	94.09192				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.12552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.12159				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.33507				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	100.68832				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	99.92486				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	101.05795				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.41247				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	101.09862				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.79267				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.35734				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.75015				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.79296				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.73859				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.89063				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.34961				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.45404				0.00	0	
Total CLN764 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 CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.77519				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.35734				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.09798				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.65060				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	97.34783				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.80440				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.19800				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	99.94864				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.42982				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.90000	6.90000	6.90000	113.63991				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	99.93329				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	100.46726				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	99.91813				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.19658				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.13632				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	102.83073				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total CLN782 SPOT										0.00	0	5,000,000.00
Total For CLN782										0.00	0	5,000,000.00
CLN782 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00		15,000,000,000	15,000,000.00	
Total CLN783 SPOT										10,000,000,000,000.00	15,000,000,000	15,000,000.00
Total For CLN783										10,000,000,000,000.00	15,000,000,000	15,000,000.00
CLN81 On 18/04/2028 Spot Bond			8.48500	99.15090	8.48500	99.08301				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.87000	105.88836	7.87000	105.82138				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			10.43000	108.63930	10.43000	108.54880				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.86000	107.31193	6.86000	112.33043				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT01 On 03/04/2023 Spot Bond			7.40500	103.55156	7.40500	103.48952				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.24000	92.74261	12.24000	92.65184				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			10.83000	93.56129	10.83000	93.48044				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			9.77000	9.77000	9.77000	108.54782				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.63638				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.48821				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.24710				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.50634				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.06056				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.05411				0.00	0	70,000,00
Total DSY02 SPOT										0.00	0	70,000,00
Total For DSY02										0.00	0	70,000,00
DSY03 On 21/11/2024 Spot Bond			9.58000	9.58000	9.58000	102.38062				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.47491				0.00	0	
Total DSY04 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 DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.06542			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.84000	106.24298	6.84000	106.18475			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	45.10566	100.00000	44.80846			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	45.10566	100.00000	44.80846			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.35000	107.40466	7.35000	107.34147			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	102.68388	9.69000	102.60469			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.68388	9.69000	102.60469			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			12.11500	93.27224	12.11500	93.18284			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	102.79622	10.10000	102.71368			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.79622	10.10000	102.71368			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	99.95453			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.79023			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.84732			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.55867			0.00	0	
Total DVF22C 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 DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.28706				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.75690				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.59737				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.33293				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.12787				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.32278				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.30195				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.16011				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.32073				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.37747				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.07291				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.48500	103.24591	5.48500	103.20010				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.88000	108.47195	6.88000	108.41117				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.20000	110.22116	5.20000	110.12921				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.05000	97.94751	5.05000	97.86765				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	138.37147	2.25000	138.28966				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.15000	146.12759	4.15000	146.01813				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.12300	132.45368	4.12300	132.35476				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.16500	129.42388	4.16500	129.32748				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.89000	112.16112	4.89000	112.07085				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.02000	100.11572	5.02000	100.03434				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	138.37147	2.25000	138.28966				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	181.59536				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN002 On 07/06/2024 Spot Bond					0.00000	178.68751				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	138.32394				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	137.22096				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	135.07022				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	125.50189				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	126.79786				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	121.48221				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	123.51524				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.91500	100.96509	9.91500	100.88415			594,900,000,000.00		60,000,000	30,000,000
Total EMM03 SPOT									594,900,000,000.00		60,000,000	30,000,000
Total For EMM03									594,900,000,000.00		60,000,000	30,000,000
EMM04 On 16/05/2028 Spot Bond			11.83000	11.83000	11.83000	93.15424			0.00		0	
Total EMM04 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 EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.88000	11.88000	11.88000	97.62294				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			9.98000	9.98000	9.98000	104.79110				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.98000	9.98000	9.98000	105.18567				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.89500	11.89500	11.89500	78.54684				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.14500	11.14500	11.14500	103.20485				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.89500	11.89500	11.89500	98.03242				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	99.86108				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.15407				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.10845				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.07838				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.23301				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.90636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	99.95353				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	101.23056				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	101.06824				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.19299				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	99.90137				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	99.89848				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.55542				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	101.20488				0.00	0	150,000,00
Total EQT005 SPOT										0.00	0	150,000,00
Total For EQT005										0.00	0	150,000,00
EQT005 On 30/10/2023 Spot Bond					0.00000	100.34122				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.94366				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.70264				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT009 On 11/11/2022 Spot Bond					0.00000	100.15424				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.16364				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.09862				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.09246				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.10842				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.09368				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.09980				0.00	526,000,000	
Total ERS25 SPOT										0.00	526,000,000	
Total For ERS25										0.00	526,000,000	
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.09054				0.00	0	
Total ERS26 SPOT										0.00	0	
Total For ERS26										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.08756				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.10592				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.20000	107.60781	6.20000	107.55426				0.00	0	3,980,000,000
Total ES23 SPOT										0.00	0	3,980,000,000
Total For ES23										0.00	0	3,980,000,000
ES23/R2023 On 25/01/2023 Spot Bond			10.00000	103.42492	10.00000	103.34269				0.00	0	
Total ES23/R2023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.98000	97.24290	8.98000	97.17252			0.00	0	4,502,100,00
Total ES26 SPOT									0.00	0	4,502,100,00
Total For ES26									0.00	0	4,502,100,00
ES26/R On 02/04/2026 Spot Bond			7.85000	101.23446	7.85000	101.17024			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.53500	75.86892	11.48000	76.08394		38,642,250,000,000.00		3,350,000,000	6,590,000,00
Total ES33 SPOT								38,642,250,000,000.00		3,350,000,000	6,590,000,00
Total For ES33								38,642,250,000,000.00		3,350,000,000	6,590,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	101.53714	7.50000	101.47520			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.98500	74.42506	11.92500	74.70849		4,794,000,000,000.00		400,000,000	1,200,000,00
Total ES42 SPOT								4,794,000,000,000.00		400,000,000	1,200,000,00
Total For ES42								4,794,000,000,000.00		400,000,000	1,200,000,00
ES42/R On 25/04/2042 Spot Bond			8.50000	100.80363	8.50000	100.73450			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	101.13174			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.98625			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.06528			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.15111			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.06151			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.12697			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.13437				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.40120				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.87096				0.00	0	140,000,00
Total FIFB19 SPOT										0.00	0	140,000,00
Total For FIFB19										0.00	0	140,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.07261				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.29882				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.32159				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.29639				0.00	0	800,000,00
Total FRB17 SPOT										0.00	0	800,000,00
Total For FRB17										0.00	0	800,000,00
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	0.00000				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.38115				0.00	0	240,000,00
Total FRB22 SPOT										0.00	0	240,000,00
Total For FRB22										0.00	0	240,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.79679				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB24 On 08/11/2023 Spot Bond					0.00000	103.77285				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	105.02140				0.00	30,000,000	23,033,10
Total FRB25 SPOT										0.00	30,000,000	23,033,10
Total For FRB25										0.00	30,000,000	23,033,10
FRB26 On 03/06/2024 Spot Bond					0.00000	101.86201				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.68000	101.72034	9.68000	106.72734			48,400,000,000,000.00	5,000,000,000	2,500,000,00	
Total FRB27 SPOT									18,400,000,000,000.00	5,000,000,000	2,500,000,00	
Total For FRB27									18,400,000,000,000.00	5,000,000,000	2,500,000,00	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.02827				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.53478				0.00	0	590,000,00
Total FRB29 SPOT										0.00	0	590,000,00
Total For FRB29										0.00	0	590,000,00
FRB30 On 19/04/2026 Spot Bond			8.48000	99.73349	8.48000	99.66524				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	355,000,000,000	252,500,000,00	
Total FRB31 SPOT									10,000,000,000,000.00	355,000,000,000	252,500,000,00	
Total For FRB31									10,000,000,000,000.00	355,000,000,000	252,500,000,00	
FRBI22 On 31/01/2022 Spot Bond			1.96000	176.33808	1.96000	176.23767				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.51000	314.00579	2.51000	321.97021				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.16500	3.16500	3.16500	152.93926				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.96000	200.95680	3.96000	200.80971				0.00	0	
Total FRBI28 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 FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.47000	4.47000	4.47000	106.01718				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.04000	5.04000	5.04000	219.70024				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.21000	93.92591	5.21000	93.84772				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.24000	94.97352	5.24000	94.89466				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.12000	7.12000	7.12000	81.73021				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.18000	7.18000	7.18000	80.92471				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.45000	4.45000	4.45000	147.12572				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	96.98181				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22 On 31/01/2022 Spot Bond			2.61000	176.14113	2.61000	176.03150				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			3.47000	175.88121	3.47000	175.75948				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	101.13337				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC252 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	
FRC255 On 17/07/2027 Spot Bond					0.00000	102.18838				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 06/08/2023 Spot Bond					0.00000	101.66929				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	100.42010				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.07350				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.06208				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	101.16590				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	114.80302				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.27756				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.05582				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	112.76705				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(O)n 20/12/2022 Spot Bond					0.00000	101.01412				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(O)n 20/06/2022 Spot Bond					0.00000	101.77213				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	100.13842				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	100.14141				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(O)n 20/06/2024 Spot Bond					0.00000	101.47132				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(O)n 25/04/2023 Spot Bond					0.00000	102.01752				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(O)n 11/11/2024 Spot Bond					0.00000	102.29325				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	99.92588				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(O)n 06/11/2023 Spot Bond					0.00000	101.26676				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(O)n 27/02/2023 Spot Bond					0.00000	99.95877				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	101.33316				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(O)n 20/06/2024 Spot Bond					0.00000	100.99214				0.00	0	
Total FRC309 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 FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	101.14385				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	101.25722				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	101.20529				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	101.20172				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.42599				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	101.12923				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	101.25699				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.41963				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.15646				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.75719				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.97136				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.76674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	99.95707				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.23160				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.59311				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.38569				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.61587				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.60563				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.53328				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.49090				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	101.02186				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.63877				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	101.35181				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC347 On 27/03/2024 Spot Bond					0.00000	101.97026				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.65798				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.53634				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2022 Spot Bond					0.00000	100.48461				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	99.93346				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	100.79493				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	100.54541				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 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	
FRC355 On 31/07/2023 Spot Bond					0.00000	100.63853				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.55453				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.55858				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC358 On 31/01/2022 Spot Bond					0.00000	100.34304				0.00	0	
Total FRC358 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 FRC358										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.40009				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.62257				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.43666				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond					0.00000	100.84749				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.21955				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.16634				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	100.38444				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	101.71685				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	99.92847				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.98005				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.98903				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.54494				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.54234				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.07163				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.96155				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.47873				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.47003				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.03225				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.15654				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 16/12/2021 Spot Bond					0.00000	100.80536				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	100.36945				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	175.82899				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.19000	3.19000	3.19000	175.84795				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC71 On 31/01/2022 Spot Bond			3.20000	3.20000	3.20000	175.84479				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.61000	102.93489	4.61000	102.85394				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.90000	112.41979	4.90000	112.32949				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.49427				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.41416				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.09356				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.79904				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.75872				0.00	40,000,000	20,000,00
Total FRJ25 SPOT										0.00	40,000,000	20,000,00
Total For FRJ25										0.00	40,000,000	20,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.88274				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.22164				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.90828				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.98159				0.00	0	
Total FRJ29 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 FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.92419				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.42800	4.42800	4.42800	100.17168				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.87000	4.87000	4.87000	112.75517				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.99630				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.41005				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.01000	110.87509	5.01000	110.78504				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.89000	218.64705	4.89000	222.80063				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.15000	108.94582	5.15000	108.85615				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	222.17632				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.00000	149.24044	4.00000	149.13127				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	130.97305	3.70500	130.88032				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.95000	111.71446	4.95000	111.62429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.04000	215.54695	5.04000	219.70024				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.09000	214.52521	5.09000	218.67846				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.53000	121.38389	3.53000	151.26066				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.12000	213.91497	5.12000	218.06818				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.15000	108.94582	5.15000	108.85615				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			4.65000	193.20158	4.65000	193.04942				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.90000	99.27499	5.90000	99.18736				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS128 On 31/03/2028 Spot Bond			4.54000	194.41469	4.54000	194.26331				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS130 On 31/03/2028 Spot Bond			4.60000	193.75191	4.60000	193.60011				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.63000	203.85167	5.63000	208.00422				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			5.85000	99.88640	5.85000	99.79864				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS135 On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	108.85615				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.13000	109.21895	5.13000	109.12921				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.41000	195.85962	4.41000	195.70914				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.40000	208.31824	5.40000	212.47104				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.54000	194.41469	4.54000	194.26331				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.54000	194.41469	4.54000	194.26331				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.94100	201.17533	3.94100	201.02839				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.30000	147.90239	4.30000	147.79066				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			2.31000	176.23198	2.31000	176.12660				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.89000	190.58468	4.89000	190.43091				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.93000	190.15248	4.93000	189.99845				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.27000	148.03556	4.27000	147.92407				0.00	0	
Total FRS151 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 FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.40500	195.91543	4.40500	195.76499				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.94000	4.94000	4.94000	189.89050				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	6.32092				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.55325				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.61160				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	101.02888				0.00	574,000,000	
Total FRS180 SPOT										0.00	574,000,000	
Total For FRS180										0.00	574,000,000	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.99112				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	217.26043				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	157.48860				0.00	24,258,000	6,064,500
Total FRS186 SPOT										0.00	24,258,000	6,064,500
Total For FRS186										0.00	24,258,000	6,064,500
FRS18: On 23/01/2024 Spot Bond					0.00000	199.78312				0.00	120,346,800	30,086,700
Total FRS187 SPOT										0.00	120,346,800	30,086,700
Total For FRS187										0.00	120,346,800	30,086,700
FRS19: On 19/06/2026 Spot Bond					0.00000	50.76303				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.25608				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.29882				0.00	416,000,000	
Total FRS199 SPOT										0.00	416,000,000	
Total For FRS199										0.00	416,000,000	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.18457				0.00	430,000,000	
Total FRS200 SPOT										0.00	430,000,000	
Total For FRS200										0.00	430,000,000	
FRS200 On 06/08/2025 Spot Bond					0.00000	99.99997				0.00	568,000,000	
Total FRS201 SPOT										0.00	568,000,000	
Total For FRS201										0.00	568,000,000	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.64789				0.00	452,000,000	
Total FRS206 SPOT										0.00	452,000,000	
Total For FRS206										0.00	452,000,000	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.08077				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS210 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.89151				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS222 On 06/07/2022 Spot Bond					0.00000	101.43369				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 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	
FRS224 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	
FRS225 On 21/12/2027 Spot Bond					0.00000	101.02186				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 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	
FRS227 On 31/07/2022 Spot Bond					0.00000	100.71581				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.14590				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	

Contract 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 FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	103.90836				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	110.22886				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	101.33717				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.92316				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	79.10236				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.96029				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	122.06398				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.67189				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.93186				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.32510				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.32587				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	104.64885				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.32358				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.17076				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	121.23885				0.00	54,285,600	13,571,400
Total FRS258 SPOT										0.00	54,285,600	13,571,400
Total For FRS258										0.00	54,285,600	13,571,400
FRS25 On 24/03/2022 Spot Bond					0.00000	101.91603				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.40852				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26 On 28/02/2031 Spot Bond					0.00000	99.92345				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	101.01469				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	121.40940				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.02251				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	118.98335				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	101.44117				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	113.69705				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.01624				0.00	0	
Total FRS273 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 FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.07240				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 26/11/2021 Spot Bond					0.00000	101.04958				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 30/09/2024 Spot Bond					0.00000	101.28609				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.43255				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	101.46855				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	100.73985				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 13/01/2022 Spot Bond					0.00000	100.44905				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS283 On 28/02/2031 Spot Bond			9.77000	9.77000	9.77000	100.69627				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.77000	9.77000	9.77000	100.69627				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.46568				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS287 On 14/02/2022 Spot Bond					0.00000	102.59152				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS288 On 13/11/2023 Spot Bond					0.00000	100.20760				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.31000	2.31000	2.31000	323.18468				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.05000	316.79682	2.05000	324.77245				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.05000	2.05000	2.05000	324.77245				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.55000	176.46254	1.55000	176.36797				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.55000	176.46254	1.55000	176.36797				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.30471				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.85000	104.10694	4.85000	104.02372				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.41000	70.87154	4.41000	110.43543				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.42000	3.42000	3.42000	151.76423				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS87 On 31/01/2025 Spot Bond			3.70000	3.70000	3.70000	150.48631			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.11000	3.11000	3.11000	318.36253			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.44000	5.44000	5.44000	104.62565		78,336,000,000.00	14,400,000,000	7,200,000,000	
Total FRX23 SPOT								'8,336,000,000,000.00	14,400,000,000	7,200,000,000	
Total For FRX23								'8,336,000,000,000.00	14,400,000,000	7,200,000,000	
FRX24 On 10/12/2024 Spot Bond			7.08000	114.89954	7.08000	114.83404			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.46000	110.53310	7.46000	110.46713			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.93000	107.72758	7.93000	107.65855			0.00	0	
Total FRX26 SPOT									0.00	0	
Total For FRX26									0.00	0	
FRX27 On 07/03/2027 Spot Bond			8.04000	111.40270	8.04000	111.32994			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.49000	111.60380	8.49000	111.52818			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.24500	106.03326	9.24500	105.95516			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.29000	103.83740	9.29000	103.76057			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.51500	108.22807	9.51500	108.14518		1,141,800,000,000.00	120,000,000	60,000,000	
Total FRX32 SPOT								1,141,800,000,000.00	120,000,000	60,000,000	
Total For FRX32								1,141,800,000,000.00	120,000,000	60,000,000	
FRX45 On 14/04/2045 Spot Bond			10.69000	78.03385	10.69000	77.96691			0.00	0	
Total FRX45 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 FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.98899				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.30223				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.05809				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.05534				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.05719				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.05773				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.49671				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.52416				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.56007				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.57800				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.03697				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.38962				0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.05173				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.06738				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.01373				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.01506				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.02071				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.07000	113.42126	4.07000	113.33744				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.82761				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.39000	107.75338	6.39000	107.69754				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.34256				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.44155				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.08000	107.25059	7.08000	107.18910				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT22 On 16/10/2022 Spot Bond					0.00000	100.56329				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.42051				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.06790				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.63880				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.94122				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.45326				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	101.00288				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.76006				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.68685				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.95908				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.26245				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.12844				0.00	0	
Total GRT33 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 GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.26844				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.76532				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.81291				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.32354				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.32568				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.63031				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.06067				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.84125				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.48321				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.70978				0.00	0	300,000,00
Total GRT48 SPOT										0.00	0	300,000,00
Total For GRT48										0.00	0	300,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	100.48046				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.02905				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.85239				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.15423				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.96482				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.71735				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	99.94702				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.25963				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.48077				0.00	0	20,000,00
Total HILB09 SPOT										0.00	0	20,000,00
Total For HILB09										0.00	0	20,000,00
HILB10 On 17/03/2022 Spot Bond					0.00000	100.87080				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.27978				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.16420				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.15923				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF11 On 31/03/2023 Spot Bond					0.00000	100.87049				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.81594				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.80045				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.65000	313.16260	2.65000	321.12365				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.00000	3.00000	3.00000	325.85158				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.51000	101.76977	10.51000	101.68482			630,600,000,000.00	60,000,000	1,030,000,000	
Total HWAY30 SPOT									630,600,000,000.00	60,000,000	1,030,000,000	
Total For HWAY30									630,600,000,000.00	60,000,000	1,030,000,000	
HWAY3 On 28/02/2033 Spot Bond			4.94000	77.54881	4.94000	102.44008			0.00	0	10,000,000,000	
Total HWAY33 SPOT									0.00	0	10,000,000,000	
Total For HWAY33									0.00	0	10,000,000,000	
HWAY3 On 31/07/2034 Spot Bond			11.38000	88.89977	11.38000	88.81959			41,195,600,000,000.00	3,620,000,000	7,345,000,000	
Total HWAY34 SPOT									41,195,600,000,000.00	3,620,000,000	7,345,000,000	
Total For HWAY34									41,195,600,000,000.00	3,620,000,000	7,345,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.07962	100.00000	12.00003			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			11.48000	87.81003	11.48000	87.73016			0.00	0	5,190,000,000	
Total HWAY35 SPOT									0.00	0	5,190,000,000	
Total For HWAY35									0.00	0	5,190,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.07789	100.00000	11.99830			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	100.71458				0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total For HWF11										0.00	0	15,000,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.51661				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.95871				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.83500	154.57457	2.85000	154.40567			661,728,452,710,500.00	233,413,916,300	373,714,983,00	
Total I2025 SPOT									661,728,452,710,500.00	233,413,916,300	373,714,983,00	
Total For I2025									661,728,452,710,500.00	233,413,916,300	373,714,983,00	
I2029 On 31/03/2029 Spot Bond			3.60000	112.45330	3.60000	112.37426			213,427,595,520,000.00	59,285,443,200	286,266,309,60	
Total I2029 SPOT									213,427,595,520,000.00	59,285,443,200	286,266,309,60	
Total For I2029									213,427,595,520,000.00	59,285,443,200	286,266,309,60	
I2033 On 28/02/2033 Spot Bond			4.15000	107.65358	4.11000	107.99475			773,669,295,230,000.00	186,426,336,200	204,020,464,20	
Total I2033 SPOT									773,669,295,230,000.00	186,426,336,200	204,020,464,20	
Total For I2033									773,669,295,230,000.00	186,426,336,200	204,020,464,20	
I2038 On 31/01/2038 Spot Bond			4.24000	122.24864	4.25000	122.00049			771,172,410,096,000.00	181,880,285,400	415,024,655,60	
Total I2038 SPOT									771,172,410,096,000.00	181,880,285,400	415,024,655,60	
Total For I2038									771,172,410,096,000.00	181,880,285,400	415,024,655,60	
I2046 On 31/03/2046 Spot Bond			4.27500	109.43826	4.21000	110.55288			470,604,358,597,500.00	110,082,890,900	214,979,644,70	
Total I2046 SPOT									470,604,358,597,500.00	110,082,890,900	214,979,644,70	
Total For I2046									470,604,358,597,500.00	110,082,890,900	214,979,644,70	
I2050 On 31/12/2050 Spot Bond			4.24000	113.46128	4.24000	113.37609			650,400,231,016,000.00	153,396,280,900	295,918,259,60	
Total I2050 SPOT									650,400,231,016,000.00	153,396,280,900	295,918,259,60	
Total For I2050									650,400,231,016,000.00	153,396,280,900	295,918,259,60	
IBL101 On 24/05/2022 Spot Bond			6.28500	6.28500	6.28500	101.41176			0.00	0	0	
Total IBL101 SPOT									0.00	0	0	
Total For IBL101									0.00	0	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.34627			0.00	1,000,000,000	1,000,000,00	
Total IBL102 SPOT									0.00	1,000,000,000	1,000,000,00	
Total For IBL102									0.00	1,000,000,000	1,000,000,00	
IBL109 On 07/12/2023 Spot Bond			2.77000	312.44214	2.77000	320.40034			0.00	0	0	
Total IBL109 SPOT									0.00	0	0	
Total For IBL109									0.00	0	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.09518			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.61047				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.27252				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.32581				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.62924				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	99.99623				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.55508				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.17508				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.18749				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.64880				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.06139				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.67485				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond					0.00000	100.23947				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.17857				0.00	254,000,000	
Total IBL138 SPOT										0.00	254,000,000	
Total For IBL138										0.00	254,000,000	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.05583				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.20888				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.01048				0.00	594,000,000	
Total IBL145 SPOT										0.00	594,000,000	
Total For IBL145										0.00	594,000,000	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.81490				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.01213				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.01262				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.36927				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.09430				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.45428				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.42108				0.00	0	
Total IBL156 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 IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.43569				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.23991				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.34039				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.18731				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.68037				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.59138				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.07023				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.07414				0.00	1,000,000,000	500,000,000
Total IBL168 SPOT										0.00	1,000,000,000	500,000,000
Total For IBL168										0.00	1,000,000,000	500,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	100.49046				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.50849				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.01290				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.01342				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	101.13624				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.01546				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.05231				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.66466				0.00	780,000,000	390,000,000
Total IBL192 SPOT										0.00	780,000,000	390,000,000
Total For IBL192										0.00	780,000,000	390,000,000
IBL193 On 20/10/2022 Spot Bond					0.00000	100.55257				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.28725				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.23781				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.19598				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	176.34252				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.99000	109.47707	6.99000	109.41577				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.90000	176.35628	1.90000	176.25674				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IBL78 On 25/11/2022 Spot Bond			5.36000	104.55465	5.36000	104.50883			0.00	0	
Total IBL78 SPOT									0.00	0	
Total For IBL78									0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.01856			0.00	0	
Total IBL98 SPOT									0.00	0	
Total For IBL98									0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.00500	101.52885	9.00500	101.45477			0.00	0	
Total IDCG06 SPOT									0.00	0	
Total For IDCG06									0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.43000	105.15922	10.43000	105.24049		1,877,400,000,000.00	180,000,000	90,000,000	
Total IDCG08 SPOT								1,877,400,000,000.00	180,000,000	90,000,000	
Total For IDCG08								1,877,400,000,000.00	180,000,000	90,000,000	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.20190			0.00	0	
Total IDCG10 SPOT									0.00	0	
Total For IDCG10									0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.60000	109.90929	9.60000	109.82485			0.00	0	
Total IDCG11 SPOT									0.00	0	
Total For IDCG11									0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.70189			0.00	0	
Total IDCG13 SPOT									0.00	0	
Total For IDCG13									0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.20974			0.00	1,000,000,000	500,000,000
Total IDCG15 SPOT									0.00	1,000,000,000	500,000,000
Total For IDCG15									0.00	1,000,000,000	500,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.80203			0.00	0	
Total IDCG16 SPOT									0.00	0	
Total For IDCG16									0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.23694			0.00	0	
Total IDCG17 SPOT									0.00	0	
Total For IDCG17									0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.00756			0.00	0	
Total IDCG18 SPOT									0.00	0	
Total For IDCG18									0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.82286			0.00	0	
Total IDCG19 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 IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.90988				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.67313				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.49357				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.05155				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.33000	105.11859	8.33000	105.04830				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	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.27741				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.62017				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.08339				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.57551				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.87909				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.63885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.06658				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.95272				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.97045				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.92778				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.25438				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.28162				0.00	310,000,000	
Total IPF24 SPOT										0.00	310,000,000	
Total For IPF24										0.00	310,000,000	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.60119				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.22152				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.22588				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.86069				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.45044				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF32 On 01/07/2026 Spot Bond					0.00000	100.83393				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.09856				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.18446				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.05807				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.89609	2.75000	100.87340				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.30000	186.20738	5.30000	186.05101				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.25141				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	175.89223				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.49068				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.65900	176.12630	2.65900	176.01598				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.80409				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.75236				0.00	0	
Total IV050 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 IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.20000	187.26432	5.20000	187.10855				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.78500	99.87005	6.78500	105.20443				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.14412				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	101.00435				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	99.89757				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.59615				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.30292				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.93185				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.22523				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.21280				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.46094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.25058				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.08577				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.85076				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.89410				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.73630				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.17509				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.30573				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.15624				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.24805	7.40000	103.18658				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC187 On 27/11/2021 Spot Bond					0.00000	99.95825				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	99.90012				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.10521				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	101.06827				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.36277	7.23000	102.30353				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.80263				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.16979				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.83519	7.45000	101.77347				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.41531				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	110.41681	3.91012	104.34703				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.48964				0.00	0	
Total IVC203 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 IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.07413				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.20000	4.20000	4.20000	4.20000				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.20000	4.20000	4.20000	99.89655				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.20000	4.20000	4.20000	99.81623				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.20000	4.20000	4.20000	99.74749				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.49028				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.40967				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.30000	4.30000	4.30000	99.24007				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.30000	4.30000	4.30000	99.15892				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ075 On 30/11/2021 Spot Bond			4.20000	4.20000	4.20000	99.91952				0.00	0	
Total IVZ075 SPOT										0.00	0	
Total For IVZ075										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.26649				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.51054				0.00	474,000,000	
Total KAP012 SPOT										0.00	474,000,000	
Total For KAP012										0.00	474,000,000	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.14808				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.53439				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.79929				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.64856				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.58605				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.76490				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.41840				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.09374				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.09766				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP11 On 24/10/2022 Spot Bond					0.00000	101.25633				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.08000	120.96348	9.08000	120.87449				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.30837				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.78000	104.31824	6.78000	104.26094				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.66831				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.59006				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.94026				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.53760				0.00	0	500,000,0€
Total LGL10 SPOT										0.00	0	500,000,0€
Total For LGL10										0.00	0	500,000,0€
LGL11 On 09/09/2026 Spot Bond					0.00000	102.29729				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.27503				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.77355				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.06097				0.00	0	
Total LRFB3 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 LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.06259				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.21171				0.00	2,600,000,000	1,300,000,000
Total MBF063 SPOT										0.00	2,600,000,000	1,300,000,000
Total For MBF063										0.00	2,600,000,000	1,300,000,000
MBF06: On 30/09/2022 Spot Bond					0.00000	100.96576				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.07897				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	99.95440				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.28464				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	100.89252				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.79502				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.01062				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.37974				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.20226				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.10688				0.00	1,560,000,000	780,000,000

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 MBP046 SPOT										0.00	1,560,000,000	780,000,000
Total For MBP046										0.00	1,560,000,000	780,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.77054				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.78692				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.27614				0.00	510,000,000	505,000,000
Total MBP050 SPOT										0.00	510,000,000	505,000,000
Total For MBP050										0.00	510,000,000	505,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	101.21765				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.75912				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.33000	8.33000	8.33000	112.54519			999,600,000,000.00		120,000,000	60,000,000
Total MMIG04 SPOT									999,600,000,000.00		120,000,000	60,000,000
Total For MMIG04									999,600,000,000.00		120,000,000	60,000,000
MMIG0 On 12/08/2022 Spot Bond			6.25400	106.32036	6.25400	106.26700			0.00	0	1,050,000,000	
Total MMIG05 SPOT									0.00	0	1,050,000,000	
Total For MMIG05									0.00	0	1,050,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.74819			0.00	0	0	
Total MMIG06 SPOT									0.00	0	0	
Total For MMIG06									0.00	0	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.13814			0.00	0	0	
Total MMIG07 SPOT									0.00	0	0	
Total For MMIG07									0.00	0	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.03488			0.00	0	0	
Total MML01 SPOT									0.00	0	0	
Total For MML01									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
MML02 On 10/12/2026 Spot Bond			8.98000	105.59293	8.98000	105.51693				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.18395				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.23000	94.80450	9.23000	95.22762				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.41009				0.00	10,000,000	5,000,000
Total MTN07 SPOT										0.00	10,000,000	5,000,000
Total For MTN07										0.00	10,000,000	5,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	101.33458				0.00	0	100,000,000
Total MTN09 SPOT										0.00	0	100,000,000
Total For MTN09										0.00	0	100,000,000
MTN10 On 11/10/2024 Spot Bond					0.00000	102.02027				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.63528				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.52242				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.24624				0.00	4,000,000,000	2,000,000,000
Total MTN14 SPOT										0.00	4,000,000,000	2,000,000,000
Total For MTN14										0.00	4,000,000,000	2,000,000,000
MTN15 On 10/05/2024 Spot Bond					0.00000	100.20604				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.83595				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.49293				0.00	0	
Total MTN17 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 MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.26061				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.17598				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.03349				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	103.01616				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.44672				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.92500	100.50627	8.92500	100.43475				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.48461				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.00277				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.24662				0.00	0	100,000,00
Total MTN26 SPOT										0.00	0	100,000,00
Total For MTN26										0.00	0	100,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.74863				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.01698				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.30060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.61342				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.73641				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.06309				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.06741				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.06733				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.02475				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.47675				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.05621				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.36692				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.83034				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.91534				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7C25 On 20/03/2022 Spot Bond					0.00000	101.18410				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.41245				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.62237				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.58500	101.77776	6.58500	101.72312				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.87000	108.22533	6.87000	108.16574				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.86000	105.78664	9.86000	105.70368				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.48858				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.47089				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.36771				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.66220				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.41188				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.36307				0.00	0	
Total NBG06G 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 NBG06G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.43500	108.84215	6.43500	108.78503			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.73500	103.19514	5.73500	103.14707			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.44200	108.37877	7.44200	108.31423			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.48000	106.32355	8.48000	106.25080			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.26500	101.60199	6.26500	101.55063			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.57500	110.40982	7.57500	110.34256			0.00	0	1,296,560,00
Total NBK20A SPOT									0.00	0	1,296,560,00
Total For NBK20A									0.00	0	1,296,560,00
NBK21 On 21/07/2027 Spot Bond			8.80500	111.74282	8.80500	111.66435			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.36000	104.68005	5.36000	104.63417			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.52800	110.95825	7.52800	110.89032			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.50500	111.49385	8.50500	111.41691			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.18438			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.85000	5.85000	5.85000	108.51642			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.27743				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26J On 10/05/2023 Spot Bond			100.00000	38.76032	100.00000	38.50069				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.05699				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27J On 10/05/2026 Spot Bond			8.81500	109.01424	8.81500	108.93634				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28J On 02/08/2023 Spot Bond			5.99000	109.54311	5.99000	109.49042				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29J On 31/07/2026 Spot Bond			8.00500	112.99594	8.00500	112.92366				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			6.22000	109.54158	6.22000	109.48689				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31J On 09/11/2023 Spot Bond			5.94000	106.79863	5.94000	106.74682				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.28441				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.71674				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.82246				0.00	3,312,000,000	3,312,000,000
Total NBK36B SPOT										0.00	3,312,000,000	3,312,000,000
Total For NBK36B										0.00	3,312,000,000	3,312,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK4 On 28/10/2024 Spot Bond			10.65500	10.65500	10.65500	74.40129				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.17965				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.26739				0.00	294,000,000	
Total NBK42B SPOT										0.00	294,000,000	
Total For NBK42B										0.00	294,000,000	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.59741				0.00	0	1,550,000,00
Total NBK43B SPOT										0.00	0	1,550,000,00
Total For NBK43B										0.00	0	1,550,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	100.73211				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.10914				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.44830				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.84662				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.10394				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.09806				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.68069				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.60358				0.00	0	
Total NBK53B 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 NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.71384				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.37242				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.30183				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.43684				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.75449				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.21724				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	100.40324				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.13697				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK6 On 15/04/2024 Spot Bond					0.00000	100.49208				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK6 On 15/04/2028 Spot Bond					0.00000	100.58165				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.03793				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			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			9.82500	103.71783	9.82500	103.63543				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.02879				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.86000	103.27064	9.86000	103.18831				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.03793				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.05242				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.07071				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.20499				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.20499				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.00003				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.20557				0.00	0	
Total NGL02 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 NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.07253				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.17308				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.36447				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.01028				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.94673				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.91923				0.00	450,000,000	
Total NGL08 SPOT										0.00	450,000,000	
Total For NGL08										0.00	450,000,000	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.23970				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.48334				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.95865				0.00	0	213,388,500
Total NGLT1B SPOT										0.00	0	213,388,500
Total For NGLT1B										0.00	0	213,388,500
NGT10 On 25/03/2024 Spot Bond					0.00000	104.32678				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.04841				0.00	30,000,000	15,000,000
Total NGT104 SPOT										0.00	30,000,000	15,000,000
Total For NGT104										0.00	30,000,000	15,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	102.90896				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT105 On 05/08/2025 Spot Bond					0.00000	103.24618				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT106 On 19/11/2025 Spot Bond					0.00000	103.62379				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT107 On 08/09/2026 Spot Bond					0.00000	105.79222				0.00	635,408,400	317,704,200
Total NGT108 SPOT										0.00	635,408,400	317,704,200
Total For NGT108										0.00	635,408,400	317,704,200
NGT108 On 04/11/2026 Spot Bond					0.00000	100.45077				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT109 On 16/06/2026 Spot Bond					0.00000	102.78558				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.63774				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.54589				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.19447				0.00	0	261,000,000
Total NHM011 SPOT										0.00	0	261,000,000
Total For NHM011										0.00	0	261,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	101.51880				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.41178				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.29382				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2023 Spot Bond					0.00000	102.88370				0.00	0	250,000,00
Total NHM018 SPOT										0.00	0	250,000,00
Total For NHM018										0.00	0	250,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	100.35258				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.66304				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			751,700,000,000,000.00	47,517,000,000	24,500,000,00	
Total NHM021 SPOT									1,700,000,000,000.00	47,517,000,000	24,500,000,00	
Total For NHM021									1,700,000,000,000.00	47,517,000,000	24,500,000,00	
NI202 On 07/12/2033 Spot Bond			5.09000	5.09000	5.09000	218.67846			0.00	0		
Total NI202 SPOT									0.00	0		
Total For NI202									0.00	0		
NI210 On 31/03/2028 Spot Bond			3.91000	3.91000	3.91000	201.38575			0.00	0		
Total NI210 SPOT									0.00	0		
Total For NI210									0.00	0		
NI25 On 31/01/2025 Spot Bond			3.60500	3.60500	3.60500	150.91847			0.00	0		
Total NI25 SPOT									0.00	0		
Total For NI25									0.00	0		
NI29 On 31/03/2029 Spot Bond			3.89500	3.89500	3.89500	110.17197			0.00	0		
Total NI29 SPOT									0.00	0		
Total For NI29									0.00	0		
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total NI33 SPOT									0.00	0		
Total For NI33									0.00	0		
NI38 On 31/01/2038 Spot Bond			5.00000	5.00000	5.00000	110.92439			0.00	0		
Total NI38 SPOT									0.00	0		
Total For NI38									0.00	0		
NILB11 On 31/01/2025 Spot Bond			3.71000	3.71000	3.71000	150.44092			0.00	0		
Total NILB11 SPOT									0.00	0		
Total For NILB11									0.00	0		
NILB12 On 07/12/2033 Spot Bond			3.45000	204.97403	3.45000	204.83276			0.00	0		
Total NILB12 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 NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.51000	3.51000	3.51000	151.35207				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.55500	3.55500	3.55500	205.53021				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.70000	203.97079	3.70000	203.82578				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.11500	109.42432	5.11500	109.33456				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.96867				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.17100				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.25050				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	135.41198				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.57479				0.00	434,000,000	
Total NN022 SPOT										0.00	434,000,000	
Total For NN022										0.00	434,000,000	
NN023 On 07/11/2025 Spot Bond					0.00000	100.75057				0.00	524,000,000	
Total NN023 SPOT										0.00	524,000,000	
Total For NN023										0.00	524,000,000	
NN026 On 21/11/2025 Spot Bond					0.00000	100.23998				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.01565				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.71866				0.00	584,000,000	
Total NN034 SPOT										0.00	584,000,000	
Total For NN034										0.00	584,000,000	
NN036 On 28/02/2023 Spot Bond					0.00000	101.63279				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	125.84812				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.36600				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.06410				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.78977				0.00	632,000,000	
Total NN040 SPOT										0.00	632,000,000	
Total For NN040										0.00	632,000,000	
NN043 On 03/03/2023 Spot Bond					0.00000	151.91722				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.16761				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	151.69744				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	152.12490				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.12293				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN051 On 03/03/2023 Spot Bond					0.00000	130.20596				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.36382				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	96.61750				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	91.09862				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.70604				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.18361				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.76170				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	103.08505				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.52010				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.16004				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.07326				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.07095				0.00	0	
Total NN104 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 NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	101.08772				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.10932				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.07095				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.63841				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.85179				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.69498				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.55594				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	101.08407				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	136.02000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	132.27000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	138.36000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	136.65000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	135.63512				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond					0.00000	117.97047				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	91.03008				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	120.43767				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	117.97047				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.76868				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF039 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	93.16057				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	107.64253				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 05/05/2022 Spot Bond					0.00000	100.23385				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF048 On 22/02/2022 Spot Bond					0.00000	104.02624				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF05 On 30/11/2021 Spot Bond					0.00000	101.14816				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF05 On 08/12/2021 Spot Bond					0.00000	101.01321				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05 On 13/12/2021 Spot Bond					0.00000	100.93362				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.87551				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.87030				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.87030				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	102.42677				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.80131				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.78216				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.79003				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06 On 04/01/2022 Spot Bond					0.00000	100.94696				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	100.59828				0.00	0	
Total NNF064 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 NNF064										0.00	0	
NNF06: On 13/01/2022 Spot Bond					0.00000	100.59828				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	100.42882				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06: On 14/02/2022 Spot Bond					0.00000	100.18883				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF06: On 17/02/2022 Spot Bond					0.00000	100.11966				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF06: On 18/02/2022 Spot Bond					0.00000	100.10702				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF07: On 22/02/2022 Spot Bond					0.00000	100.05589				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF07: On 22/02/2022 Spot Bond					0.00000	100.05589				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF07: On 23/02/2022 Spot Bond					0.00000	100.04192				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF07: On 22/02/2022 Spot Bond					0.00000	100.05589				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF07: On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	130.32468				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	84.81475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.06248				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.06267				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.05788				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.04771				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.45628				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.06702				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.06421				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.05254				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.46751				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.05414				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.94000	105.62156	6.94000	105.56185				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02 On 31/05/2023 Spot Bond			2.98000	199.09091	2.98000	198.96125				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.38000	109.11364	10.38000	109.02317			1,660,800,000,000.00		160,000,000	500,000,000
Total NRA028 SPOT									1,660,800,000,000.00		160,000,000	500,000,000
Total For NRA028									1,660,800,000,000.00		160,000,000	500,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	12.52281	100.00000	12.43984				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.07034				0.00	290,000,000	
Total NTC21 SPOT										0.00	290,000,000	
Total For NTC21										0.00	290,000,000	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.45769				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.44568				0.00	0	600,000,000
Total NTC26 SPOT										0.00	0	600,000,000
Total For NTC26										0.00	0	600,000,000
NTC27 On 12/06/2023 Spot Bond					0.00000	101.01977				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.03384				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.89754				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	101.16292				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.35302				0.00	0	19,000,000,000
Total NTC32 SPOT										0.00	0	19,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NTC32										0.00	0	19,000,000.00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.99226				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.83712				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.23000	103.22197	6.23000	103.17012				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.12300	110.18703	8.12300	110.11434				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			6.45500	105.63834	6.45500	105.58274				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.53500	111.30863	8.53500	111.23156				0.00	0	665,338.50
Total OML10 SPOT										0.00	0	665,338.50
Total For OML10										0.00	0	665,338.50
OML11 On 11/06/2024 Spot Bond					0.00000	100.98871				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.51321				0.00	0	130,000.00
Total OML12 SPOT										0.00	0	130,000.00
Total For OML12										0.00	0	130,000.00
OML13 On 23/09/2026 Spot Bond					0.00000	100.90948				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.37998				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.40986				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.03534				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.65637				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	99.95543				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	99.95462				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.75597				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.06257				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.07014				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.07122				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.07230				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			8.17000	114.10878	8.08000	114.42390			724,682,828,575,000.00	1,435,089,697,500	1,488,226,539,700	
Total R186 SPOT									14,682,828,575,000.00	435,089,697,500	488,226,539,700	
Total For R186									14,682,828,575,000.00	435,089,697,500	488,226,539,700	
R197 On 07/12/2023 Spot Bond			1.70000	318.94172	1.70000	326.92603			33,469,181,630,000.00	19,687,753,900	87,438,587,500	
Total R197 SPOT									13,469,181,630,000.00	19,687,753,900	87,438,587,500	
Total For R197									13,469,181,630,000.00	19,687,753,900	87,438,587,500	
R202 On 07/12/2033 Spot Bond			4.11000	235.64896	4.09000	240.26084			392,184,905,802,000.00	95,422,118,200	282,265,655,500	
Total R202 SPOT									12,184,905,802,000.00	95,422,118,200	282,265,655,500	
Total For R202									12,184,905,802,000.00	95,422,118,200	282,265,655,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2023 On 28/02/2023 Spot Bond			5.31000	104.83095	5.27000	104.83467			286,619,613,605,000.00	242,301,245,500	240,078,919,30
Total R2023 SPOT									16,619,613,605,000.00	242,301,245,500	240,078,919,30
Total For R2023									16,619,613,605,000.00	242,301,245,500	240,078,919,30
R2030 On 31/01/2030 Spot Bond			9.74500	92.93145	9.64500	93.38126			339,607,776,304,500.00	3,113,351,234,100	3,095,739,398,50
Total R2030 SPOT									19,607,776,304,500.00	113,351,234,100	109,739,398,50
Total For R2030									19,607,776,304,500.00	113,351,234,100	109,739,398,50
R2032 On 31/03/2032 Spot Bond			10.23500	88.85559	10.14500	89.30232			048,006,289,532,500.00	493,210,189,500	4,019,382,879,60
Total R2032 SPOT									18,006,289,532,500.00	493,210,189,500	4,019,382,879,60
Total For R2032									18,006,289,532,500.00	493,210,189,500	4,019,382,879,60
R2035 On 28/02/2035 Spot Bond			10.63000	89.85285	10.57000	90.16061			544,126,552,389,000.00	803,774,840,300	7,233,000,120,50
Total R2035 SPOT									14,126,552,389,000.00	803,774,840,300	7,233,000,120,50
Total For R2035									14,126,552,389,000.00	803,774,840,300	7,233,000,120,50
R2037 On 31/01/2037 Spot Bond			10.80500	85.75898	10.75500	86.00793			449,131,677,797,000.00	596,865,495,400	5,540,503,097,10
Total R2037 SPOT									19,131,677,797,000.00	596,865,495,400	5,540,503,097,10
Total For R2037									19,131,677,797,000.00	596,865,495,400	5,540,503,097,10
R2040 On 31/01/2040 Spot Bond			10.89500	88.06939	10.83000	88.44483			627,362,157,485,000.00	332,938,243,000	7,730,797,469,90
Total R2040 SPOT									17,362,157,485,000.00	332,938,243,000	7,730,797,469,90
Total For R2040									17,362,157,485,000.00	332,938,243,000	7,730,797,469,90
R2044 On 31/01/2044 Spot Bond			10.93500	84.75484	10.86000	85.21113			950,599,446,609,500.00	178,381,293,700	1,449,495,127,00
Total R2044 SPOT									10,599,446,609,500.00	178,381,293,700	1,449,495,127,00
Total For R2044									10,599,446,609,500.00	178,381,293,700	1,449,495,127,00
R2048 On 28/02/2048 Spot Bond			10.87500	83.81857	10.80000	84.29154			750,895,354,937,500.00	1,908,128,308,500	13,371,542,100,00
Total R2048 SPOT									10,895,354,937,500.00	908,128,308,500	13,371,542,100,00
Total For R2048									10,895,354,937,500.00	908,128,308,500	13,371,542,100,00
R209 On 31/03/2036 Spot Bond			10.58500	69.39419	10.53000	69.64311			494,877,096,234,500.00	613,592,545,700	5,564,105,909,50
Total R209 SPOT									14,877,096,234,500.00	613,592,545,700	5,564,105,909,50
Total For R209									14,877,096,234,500.00	613,592,545,700	5,564,105,909,50
R210 On 31/03/2028 Spot Bond			3.18000	210.15466	3.20000	209.77218			16,656,853,038,000.00	5,238,004,100	80,722,686,00
Total R210 SPOT									16,656,853,038,000.00	5,238,004,100	80,722,686,00
Total For R210									16,656,853,038,000.00	5,238,004,100	80,722,686,00
R212 On 31/01/2022 Spot Bond			1.30000	176.53851	1.30000	176.44751			176,422,000,000,000.00	904,940,000,000	4,496,200,000,00
Total R212 SPOT									16,422,000,000,000.00	904,940,000,000	4,496,200,000,00
Total For R212									16,422,000,000,000.00	904,940,000,000	4,496,200,000,00
R213 On 28/02/2031 Spot Bond			10.02500	83.75179	9.93000	84.18246			986,816,856,260,000.00	497,438,090,400	7,751,769,383,90
Total R213 SPOT									16,816,856,260,000.00	497,438,090,400	7,751,769,383,90

Contract 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 R213									16,816,856,260,000.00	497,438,090,400	751,769,383,90
R214 On 28/02/2041 Spot Bond			10.91500	66.37382	10.85500	66.65925			145,344,162,112,000.00	1,295,954,572,800	742,476,612,30
Total R214 SPOT									15,344,162,112,000.00	295,954,572,800	742,476,612,30
Total For R214									15,344,162,112,000.00	295,954,572,800	742,476,612,30
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.91064			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.88513			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.15114			0.00	0	50,000,00
Total RDFB12 SPOT									0.00	0	50,000,00
Total For RDFB12									0.00	0	50,000,00
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.64948			0.00	492,000,000	
Total RDFB14 SPOT									0.00	492,000,000	
Total For RDFB14									0.00	492,000,000	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.03379			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.17421			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.59364			0.00	0	1,000,000,00
Total RDFB17 SPOT									0.00	0	1,000,000,00
Total For RDFB17									0.00	0	1,000,000,00
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.24764			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.98712			0.00	0	
Total RDFB19 SPOT									0.00	0	
Total For RDFB19									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.92612			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.97040			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.84241				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.05718				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.73463				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	99.02161				0.00	5,000,000,000	5,000,000,000
Total RDFB26 SPOT										0.00	5,000,000,000	5,000,000,000
Total For RDFB26										0.00	5,000,000,000	5,000,000,000
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.46269				0.00	0	100,000,000
Total RDFB27 SPOT										0.00	0	100,000,000
Total For RDFB27										0.00	0	100,000,000
RED13: On 13/05/2026 Spot Bond					0.00000	100.18332				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	101.08551				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	99.84392				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2021 Spot Bond					0.00000	102.01803				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.20792				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.67766				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED50 On 05/12/2022 Spot Bond					0.00000	101.92199				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.13466				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.06846				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.34931				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.67039				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.97189				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.51260				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.53545				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.24283				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.02301				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.95000	109.23480	6.95000	109.17365				0.00	0	
Total RW23 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 RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			12.18500	95.81655	12.18500	95.72371			1,705,900,000,000.00	140,000,000	70,000,00
Total RW28 SPOT									1,705,900,000,000.00	140,000,000	70,000,00
Total For RW28									1,705,900,000,000.00	140,000,000	70,000,00
RW31 On 30/06/2031 Spot Bond			11.23000	101.26674	11.23000	101.17609			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.22164			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.33500	101.05692	10.33500	100.97349			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.43000	103.02129	5.43000	102.95401			0.00	0	
Total SBK23 SPOT									0.00	0	
Total For SBK23									0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.31601			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.33351			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.89000	108.37417	7.89000	108.30470			1,570,110,000,000.00	199,000,000	99,500,00
Total SBS20 SPOT									1,570,110,000,000.00	199,000,000	99,500,00
Total For SBS20									1,570,110,000,000.00	199,000,000	99,500,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.72772			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.74500	109.64767	6.74500	109.58839			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.10000	100.45902	8.10000	100.39294			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.25000	111.25115	8.25000	111.17745				0.00	0	133,000,00
Total SBS31 SPOT										0.00	0	133,000,00
Total For SBS31										0.00	0	133,000,00
SBS34 On 19/09/2024 Spot Bond			7.21000	109.17954	7.21000	109.11546				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.27000	108.08555	7.27000	108.02264				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.12500	106.53862	9.12500	106.46115				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.50500	104.56312	5.50500	104.51607				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.68500	110.40293	7.68500	110.33396				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.36500	111.82868	8.36500	111.75275				0.00	0	133,000,00
Total SBS43 SPOT										0.00	0	133,000,00
Total For SBS43										0.00	0	133,000,00
SBS46 On 15/02/2023 Spot Bond			5.69000	108.77976	5.69000	108.73001			455,200,000,000.00		80,000,000	40,000,00
Total SBS46 SPOT									455,200,000,000.00		80,000,000	40,000,00
Total For SBS46									455,200,000,000.00		80,000,000	40,000,00
SBS47 On 15/02/2023 Spot Bond					0.00000	101.26133				0.00	0	240,000,00
Total SBS47 SPOT										0.00	0	240,000,00
Total For SBS47										0.00	0	240,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	100.51054				0.00	40,000,000	2,520,000,00
Total SBS49 SPOT										0.00	40,000,000	2,520,000,00
Total For SBS49										0.00	40,000,000	2,520,000,00
SBS50 On 31/01/2022 Spot Bond			4.02000	104.00584	4.02000	103.97172				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS51 On 31/01/2024 Spot Bond			6.73000	6.73000	6.73000	109.19372				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.32299				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.36902				0.00	0	5,000,000,00
Total SBS53 SPOT										0.00	0	5,000,000,00
Total For SBS53										0.00	0	5,000,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	101.60798				0.00	286,000,000	
Total SBS55 SPOT										0.00	286,000,000	
Total For SBS55										0.00	286,000,000	
SBS56 On 12/06/2022 Spot Bond			4.81000	106.31674	4.81000	106.27533				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.70417				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.85033				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.94203				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.97785				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.18761				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.41469				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.84489				0.00	0	
Total SBS65 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 SBS65									0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.08194			0.00	0	
Total SBS66 SPOT									0.00	0	
Total For SBS66									0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.74679			0.00	0	
Total SBS67 SPOT									0.00	0	
Total For SBS67									0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.43377			0.00	0	
Total SBS68 SPOT									0.00	0	
Total For SBS68									0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.91204			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.10000	316.49190	2.10000	324.46632			0.00	0	
Total SBSI11 SPOT									0.00	0	
Total For SBSI11									0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.13000	5.13000	5.13000	217.86518			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSI14									0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.09358			0.00	0	
Total SBSS01 SPOT									0.00	0	
Total For SBSS01									0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.09670			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.67884			0.00	0	
Total SBT101 SPOT									0.00	0	
Total For SBT101									0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.09028			0.00	0	
Total SBT102 SPOT									0.00	0	
Total For SBT102									0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.63799			0.00	0	428,651,40
Total SBT103 SPOT									0.00	0	428,651,40
Total For SBT103									0.00	0	428,651,40
SBT104 On 30/09/2025 Spot Bond					0.00000	105.69192			0.00	1,600,000,000	1,800,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT104 SPOT										0.00	1,600,000,000	1,800,000,000
Total For SBT104										0.00	1,600,000,000	1,800,000,000
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT105 On 31/12/2026 Spot Bond					0.00000	100.92859				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.33193				0.00	510,000,000	
Total SBT201 SPOT										0.00	510,000,000	
Total For SBT201										0.00	510,000,000	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.38842				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.64000	106.84947	6.64000	106.79227				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.06955				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.92262				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	108.23175				0.00	624,000,000	360,000,000
Total SBT207 SPOT										0.00	624,000,000	360,000,000
Total For SBT207										0.00	624,000,000	360,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.27443				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.06273				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.38950				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI5 On 16/08/2026 Spot Bond					0.00000	100.10870				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.11386				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.02000	97.57581	9.02000	99.33479				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.12991				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.22741				0.00	320,000,000	
Total SLRA5 SPOT										0.00	320,000,000	
Total For SLRA5										0.00	320,000,000	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.13588				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.13437				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.14632				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.13146				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.14632				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.14332				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.16419				0.00	0	
Total SLRC4 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 SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.13743				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.15228				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.15077				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.07000	107.56043	7.07000	107.49885				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.34964				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.93890				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.21340				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.36279				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.38153				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.05600				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.05729				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.96024				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG004 On 15/03/2024 Spot Bond					0.00000	102.13091				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2022 Spot Bond					0.00000	100.97599				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	101.20728				0.00	0	100,000,00
Total SPG007 SPOT										0.00	0	100,000,00
Total For SPG007										0.00	0	100,000,00
SPG007 On 15/10/2022 Spot Bond					0.00000	100.98462				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.79878				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.03945				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	99.93546				0.00	168,000,000	84,000,00
Total SPGC02 SPOT										0.00	168,000,000	84,000,00
Total For SPGC02										0.00	168,000,000	84,000,00
SSA07 On 15/05/2023 Spot Bond					0.00000	101.51664				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.84728				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.26500	4.26500	4.26500	147.94632				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.05500	114.60670	8.05500	114.53254				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02 On 28/02/2031 Spot Bond			9.42000	86.99315	9.42000	86.92681				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.86358				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.64830				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.67000	106.66154	6.67000	106.60388				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.26000	107.45830	5.26000	107.36891				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.98059				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.36830				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.21710				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.73000	2.73000	2.73000	320.64120				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.44586				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.31739				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	

Contract 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 SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.65672				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.65000	3.65000	3.65000	150.71357				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	108.85615				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.44000	4.44000	4.44000	106.22954				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.38000	4.38000	4.38000	196.04455				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.95489				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.95577				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	99.95786				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.10568				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.07814				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.68686				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.41319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	101.02339				0.00	484,000,000	
Total SSN077 SPOT										0.00	484,000,000	
Total For SSN077										0.00	484,000,000	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.66393				0.00	466,000,000	
Total SSN078 SPOT										0.00	466,000,000	
Total For SSN078										0.00	466,000,000	
SSN078 On 27/08/2024 Spot Bond					0.00000	99.95377				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.21380				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.29305				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.96500	4.96500	4.96500	221.24382				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.90203				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.51135				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	99.93170				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	99.93305				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.25260				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10(On 31/01/2030 Spot Bond			10.31000	90.05602	10.31000	89.98225				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 28/11/2021 Spot Bond					0.00000	99.95785				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	101.22346				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.42500	94.74442	4.42500	195.54169				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.14500	90.71495	5.14500	217.56117				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 04/02/2022 Spot Bond					0.00000	100.26835				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.19294				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	101.11446				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/12/2021 Spot Bond					0.00000	100.87939				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	99.95231				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12(On 22/02/2022 Spot Bond					0.00000	103.87863				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12(On 26/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN124 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 SSN124										0.00	0	
SSN12: On 30/11/2021 Spot Bond					0.00000	101.15531				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	99.93101				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	99.93087				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN12: On 15/12/2021 Spot Bond					0.00000	100.93826				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN12: On 21/12/2021 Spot Bond					0.00000	100.84856				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN13: On 21/12/2021 Spot Bond					0.00000	100.86653				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.84497				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 04/01/2022 Spot Bond					0.00000	100.93314				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN13: On 03/01/2022 Spot Bond					0.00000	100.95374				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.63695				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 18/01/2022 Spot Bond					0.00000	100.76158				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN13: On 28/12/2021 Spot Bond					0.00000	100.56087				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN136 On 19/01/2022 Spot Bond					0.00000	100.52398				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN137 On 20/10/2022 Spot Bond					0.00000	100.54759				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN138 On 27/10/2023 Spot Bond					0.00000	100.59397				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	100.43928				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 03/11/2022 Spot Bond					0.00000	100.32428				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN141 On 09/11/2023 Spot Bond					0.00000	100.34420				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 18/02/2022 Spot Bond					0.00000	100.10593				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN143 On 18/02/2022 Spot Bond					0.00000	100.10483				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.65000	102.58456	8.65000	102.51299				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.05121				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.05629				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A12 On 21/02/2024 Spot Bond					0.00000	100.05608				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.05861				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.05754				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.94339	7.21000	101.88454				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	100.57367	7.72000	100.16661				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.18193				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.13422				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.17580				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.41103				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.83941				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.95543				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.52663				0.00	0	
Total TFS159 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 TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.09716				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.61761				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.58804				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.19306				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.44727				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.66495				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.73774				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.77861				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.05434				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.13250				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	99.99660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.05839				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.05600				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.06339				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.25287				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.29968				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.06848				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.35196				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.06588				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	100.80141				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	100.32837				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D2 On 21/11/2022 Spot Bond					0.00000	100.08894				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2022 Spot Bond					0.00000	100.16453				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.30705				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	102.28516	8.49000	102.21585				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.23158				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.05936				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.05664				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.05904				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	101.55507	5.76000	101.50807				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.06142				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.06533				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.06554				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.06479				0.00	0	
Total TH16C1 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 TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.06999				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.06858				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.08805				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.09722				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.09183				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.06342				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.06182				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.06727				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.06481				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.08688				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.08295				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.04986				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.05122				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.73468				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.37000	104.06873	6.37000	104.01465				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.02000	108.55656	7.02000	108.49450				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.68424				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.70897				0.00	588,000,000	
Total TL27 SPOT										0.00	588,000,000	
Total For TL27										0.00	588,000,000	
TL28 On 24/04/2025 Spot Bond			8.55000	103.01816	8.55000	102.94709				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.03532				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.98810				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.31557				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.21908				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN23 On 06/11/2023 Spot Bond			6.89000	107.65259	6.89000	107.59217				279,734,000,000.00	40,600,000	1,135,000,00
Total TN23 SPOT										279,734,000,000.00	40,600,000	1,135,000,00
Total For TN23										279,734,000,000.00	40,600,000	1,135,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	29.92241	100.00000	29.72199				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.90500	104.45840	8.90500	104.38424				119,327,000,000.00	13,400,000	1,927,400,00
Total TN25 SPOT										119,327,000,000.00	13,400,000	1,927,400,00
Total For TN25										119,327,000,000.00	13,400,000	1,927,400,00
TN25/R On 19/08/2025 Spot Bond			100.00000	16.31545	100.00000	16.20795				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.95000	95.72461	9.95000	95.64761				112,435,000,000.00	11,300,000	18,561,300,00
Total TN27 SPOT										112,435,000,000.00	11,300,000	18,561,300,00
Total For TN27										112,435,000,000.00	11,300,000	18,561,300,00
TN27/R On 14/11/2027 Spot Bond			100.00000	9.93027	100.00000	9.86376				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.20000	97.57233	11.20000	97.48473				0.00	0	1,320,000,00
Total TN30 SPOT										0.00	0	1,320,000,00
Total For TN30										0.00	0	1,320,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.10409	8.00000	117.02841				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.01500	92.11212	12.01500	92.02359				9,612,000,000,000.00	800,000,000	4,295,000,00
Total TN40 SPOT										9,612,000,000,000.00	800,000,000	4,295,000,00
Total For TN40										9,612,000,000,000.00	800,000,000	4,295,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.47791	10.75000	101.39038				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	100.94276				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.95360				0.00	0	
Total TR5A21 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 TR5A21									0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.96972	7.61000	103.29785			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.80921			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	99.42535			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.38000	102.79555	6.38000	102.74206			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.12227			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.17417			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.54063			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.61120			0.00	88,000,000	
Total TRA4A2 SPOT									0.00	88,000,000	
Total For TRA4A2									0.00	88,000,000	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.64450			0.00	186,000,000	
Total TRA4A3 SPOT									0.00	186,000,000	
Total For TRA4A3									0.00	186,000,000	
TRA4A On 13/04/2024 Spot Bond			6.67000	106.69512	6.67000	106.63744		1,240,620,000,000.00	0.00	186,000,000	
Total TRA4A4 SPOT								1,240,620,000,000.00	0.00	186,000,000	
Total For TRA4A4								1,240,620,000,000.00	0.00	186,000,000	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.61120			0.00	0	
Total TRA4A6 SPOT									0.00	0	
Total For TRA4A6									0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.64450			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond			8.62000	101.09566	8.62000	101.02537				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond					0.00000	98.43287				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	101.46203				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA4B2 On 20/06/2026 Spot Bond					0.00000	101.08337				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B1 On 20/06/2026 Spot Bond					0.00000	101.38473				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	99.96598				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP255 On 14/02/2022 Spot Bond					0.00000	98.96770				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP256 On 11/03/2022 Spot Bond					0.00000	98.57578				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP257 On 16/03/2022 Spot Bond					0.00000	98.48292				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP258 On 11/05/2022 Spot Bond					0.00000	97.79692				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP259 On 16/09/2022 Spot Bond					0.00000	95.89081				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.98289				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.48078				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.20395				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	101.03216				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	100.79656				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.55108				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.48337				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.41592				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.33235				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	100.24009				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	100.04767				0.00	0	
Total TWC392 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 TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.38000	105.64257	10.38000	105.55401				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.12398				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.14335				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.15230				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.19098				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.70682				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.52122				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.98737				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.12068				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.12660				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.02942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	99.95553				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.07821				0.00	0	70,000,00
Total WHL03 SPOT										0.00	0	70,000,00
Total For WHL03										0.00	0	70,000,00
Total for SPOT										1.65e+017	994,226,984,300	597,958,059,12
Total for SPOT :										1.65e+017	994,226,984,300	597,958,059,12
Total Futures										1.65e+017	994,226,988,246	597,959,059,55
Total Options										0.00	0	126,38
Grand Total:										1.65e+017	994,226,988,246	597,959,185,97