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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/12/2021

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			11.31607	78.69504	11.32158	78.66608			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.54878	75.86621	11.55426	75.83825			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.79156	76.76208	11.79719	76.73420			0.00	0	
ES33	On	03/11/2022	Bond Future			12.03772	74.00331	12.04349	73.97558			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/02/2022	Bond Future			11.78563	77.32300	11.80037	77.23402			0.00	0	3,51
ES42	On	05/05/2022	Bond Future			12.00425	73.99677	12.01940	73.90808			0.00	0	1,15
ES42	On	04/08/2022	Bond Future			12.22606	74.86892	12.24180	74.77951			0.00	0	
ES42	On	03/11/2022	Bond Future			12.45151	71.60680	12.46785	71.51678			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			154.91043	154.91043	154.89207	154.89207			0.00	0	5,51
I2025	On	05/05/2022	Bond Future			156.77793	156.77793	156.76211	156.76211			0.00	0	16
I2025	On	04/08/2022	Bond Future			157.11390	157.11390	157.09866	157.09866			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	Open Interest
I2025	On	03/11/2022	Bond Future			159.09994	159.09994	159.08546	159.08546			0.00	0	
Total I2025 Future												0.00	0	5,71
Total For I2025												0.00	0	5,71
I2029	On	03/02/2022	Bond Future			113.48589	113.48589	113.46158	113.46158			0.00	0	3,87
I2029	On	05/05/2022	Bond Future			113.65294	113.65294	113.63027	113.63027			0.00	0	58
I2029	On	04/08/2022	Bond Future			115.06625	115.06625	115.04385	115.04385			0.00	0	
I2029	On	03/11/2022	Bond Future			115.29588	115.29588	115.27391	115.27391			0.00	0	
Total I2029 Future												0.00	0	4,46
Total For I2029												0.00	0	4,46
I2033	On	03/02/2022	Bond Future			112.05336	112.05336	112.02622	112.02622			0.00	0	7,38
I2033	On	05/05/2022	Bond Future			112.12095	112.12095	112.09545	112.09545			0.00	0	2,11
I2033	On	04/08/2022	Bond Future			113.51518	113.51518	113.48996	113.48996			0.00	0	
I2033	On	03/11/2022	Bond Future			113.64456	113.64456	113.61969	113.61969			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			125.98045	125.98045	125.94870	125.94870			0.00	0	6,28
I2038	On	05/05/2022	Bond Future			127.49915	127.49915	127.46926	127.46926			0.00	0	61
I2038	On	04/08/2022	Bond Future			127.26951	127.26951	127.23985	127.23985			0.00	0	
I2038	On	03/11/2022	Bond Future			128.87847	128.87847	128.84922	128.84922			0.00	0	
Total I2038 Future												0.00	0	6,97
Total For I2038												0.00	0	6,97
I2046	On	03/02/2022	Bond Future			117.04420	117.04420	117.01514	117.01514			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			116.56814	116.56814	116.54055	116.54055			0.00	0	11
I2046	On	04/08/2022	Bond Future			118.01776	118.01776	117.99050	117.99050			0.00	0	
I2046	On	03/11/2022	Bond Future			117.58524	117.58524	117.55829	117.55829			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			119.26530	119.26530	119.68986	119.68986			0.00	0	9,28
I2050	On	05/05/2022	Bond Future			120.70284	120.70284	121.13467	121.13467			0.00	0	31
I2050	On	04/08/2022	Bond Future			120.18822	120.18822	120.62593	120.62593			0.00	0	
I2050	On	03/11/2022	Bond Future			121.70762	121.70762	122.15160	122.15160			0.00	0	
Total I2050 Future												0.00	0	9,65
Total For I2050												0.00	0	9,65
R186	On	03/02/2022	Bond Future			7.82625	112.04223	7.73731	112.42056		5.73	6,722,533.80	60	69,86
R186	On	05/05/2022	Bond Future			8.03660	113.36511	7.94092	113.74993		5.67	0.00	0	4,51
R186	On	04/08/2022	Bond Future			8.26516	109.41442	8.16227	109.80490		5.77	0.00	0	
R186	On	03/11/2022	Bond Future			8.50068	110.82219	8.38980	111.21781		5.62	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186 Future												6,722,533.80	60	74,36	
R186	On	03/02/2022	Bond Future	7.28	Call			219.50000	0.21950	154,560	5.59		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,190.52000	2.19052	2,503,910	5.59		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			227.62000	0.22762	160,910	5.59		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,155.08000	2.15508	2,466,700	5.59		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			235.97000	0.23597	167,470	5.60		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,119.88000	2.11988	2,429,710	5.60		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,420.65000	2.42065	2,183,890	5.79		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			945.46000	0.94546	1,093,520	5.79		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,446.81000	2.44681	2,209,120	5.80		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			932.00000	0.93200	1,079,130	5.80		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,526.60000	2.52660	2,285,870	5.81		0.00	0	4%
R186	On	05/05/2022	Bond Future	7.88	Call			1,416.78000	1.41678	1,251,230	5.63		0.00	0	4%
R186	On	05/05/2022	Bond Future	7.88	Put			1,662.69000	1.66269	1,881,960	5.63		0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,992.71000	1.99271	1,780,200	5.72		0.00	0	4%
R186	On	05/05/2022	Bond Future	8.14	Put			1,193.90000	1.19390	1,366,210	5.72		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,394.36000	2.39436	2,158,800	5.79		0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			260.29000	0.26029	322,910	6.33		0.00	0	4%
R186	On	05/05/2022	Bond Future	6.73	Call			166.79000	0.16679	120,730	5.29		0.00	0	3,6%
R186	On	05/05/2022	Bond Future	6.73	Put			5,186.43000	5.18643	5,525,190	5.29		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			486.88000	0.48688	422,290	5.34		0.00	0	4%
R186	On	05/05/2022	Bond Future	7.28	Put			3,191.85000	3.19185	3,512,080	5.34		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			731.40000	0.73140	639,050	5.45		0.00	0	3,6%
R186	On	05/05/2022	Bond Future	8.35	Put			893.03000	0.89303	1,037,120	5.81		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			584.23000	0.58423	699,280	5.98		0.00	0	4,0%
R186	On	05/05/2022	Bond Future	8.94	Call			4,310.40000	4.31040	4,009,440	6.17		0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			374.01000	0.37401	457,870	6.17		0.00	0	4%
R186	On	05/05/2022	Bond Future	9.18	Call			5,115.82000	5.11582	4,793,620	6.33		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			2,609.13000	2.60913	2,901,600	5.45		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			958.81000	0.95881	1,108,070	5.79		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			3,357.46000	3.35746	3,087,690	5.98		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			6,331.00000	6.33100	6,025,020	6.69		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			390.02000	0.39002	474,520	6.69		0.00	0	3,6%
R186	On	04/08/2022	Bond Future	6.96	Call			336.48000	0.33648	285,650	5.09		0.00	0	3,6%
R186	On	04/08/2022	Bond Future	6.96	Put			5,032.38000	5.03238	5,372,030	5.09		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,525.87000	1.52587	1,415,180	5.64		0.00	0	3,6%
R186	On	04/08/2022	Bond Future	7.96	Put			2,298.66000	2.29866	2,578,450	5.64		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,877.80000	1.87780	1,736,610	5.72		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,962.55000	1.96255	2,211,840	5.72		0.00	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
R186	On	04/08/2022	Bond Future	8.15	Call		1,898.36000	1.89836	1,755,270	5.73	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		1,945.04000	1.94504	2,192,430	5.73	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		1,857.69000	1.85769	1,717,720	5.72	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put		1,980.52000	1.98052	2,231,030	5.72	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		2,011.27000	2.01127	2,231,400	5.64	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,541.13000	2.54113	2,368,030	5.63	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,041.20000	2.04120	2,263,720	5.63	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,561.87000	2.56187	2,387,370	5.64	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,026.39000	2.02639	2,247,510	5.64	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,582.28000	2.58228	2,406,790	5.64	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											6,722,533.80	60	99,10
R197	On	03/02/2022	Bond Future			322.11374	322.11374	322.11341	322.11341		0.00	0	1,13
R197	On	05/05/2022	Bond Future			325.99649	325.99649	326.00174	326.00174		0.00	0	2,3
R197	On	04/08/2022	Bond Future			321.67776	321.67776	321.68472	321.68472		0.00	0	
R197	On	03/11/2022	Bond Future			325.74474	325.74474	325.75382	325.75382		0.00	0	
Total R197 Future											0.00	0	1,36
Total For R197											0.00	0	1,36
R202	On	03/02/2022	Bond Future			245.43053	245.43053	245.37303	245.37303		0.00	0	7,65
R202	On	05/05/2022	Bond Future			248.38899	248.38899	248.33511	248.33511		0.00	0	4,3
R202	On	04/08/2022	Bond Future			247.03047	247.03047	246.97717	246.97717		0.00	0	
R202	On	03/11/2022	Bond Future			250.15338	250.15338	250.10092	250.10092		0.00	0	
Total R202 Future											0.00	0	8,10
Total For R202											0.00	0	8,10
R2023	On	03/02/2022	Bond Future			5.19257	106.03543	5.14937	106.08014	1.19	0.00	0	16,43
R2023	On	05/05/2022	Bond Future			5.32129	103.37728	5.26198	103.42439	1.04	0.00	0	8,3
R2023	On	04/08/2022	Bond Future			5.51375	104.60691	5.42581	104.65564	0.74	0.00	0	
R2023	On	03/11/2022	Bond Future			5.90789	102.02545	5.74688	102.07498	0.46	0.00	0	
Total R2023 Future											0.00	0	17,26
R2023	On	03/02/2022	Bond Future	5.06	Call		127.06000	0.12706	104,450	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		219.64000	0.21964	241,740	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		131.68000	0.13168	108,730	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		213.90000	0.21390	235,660	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		136.40000	0.13640	113,260	1.14	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		208.25000	0.20825	229,820	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		876.07000	0.87607	836,820	1.24	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		56.52000	0.05652	64,380	1.24	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		883.07000	0.88307	843,720	1.24	0.00	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	6.31	Put			55.68000	0.05568	63,440	1.24	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			869.07000	0.86907	830,080	1.24	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			57.37000	0.05737	65,490	1.24	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			118.25000	0.11825	141,740	0.79	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			456.28000	0.45628	430,880	0.80	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			116.89000	0.11689	140,220	0.80	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			460.46000	0.46046	434,880	0.80	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			115.56000	0.11556	138,710	0.80	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			452.14000	0.45214	426,900	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			375.79000	0.37579	239,050	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			221.17000	0.22117	133,960	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			377.95000	0.37795	241,230	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			220.27000	0.22027	133,080	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			380.11000	0.38011	243,050	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			219.36000	0.21936	131,830	0.48	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,26
R2030	On	03/02/2022	Bond Future			9.46811	92.07977	9.40584	92.40574		9.41	0.00	0	82,75
R2030	On	05/05/2022	Bond Future			9.68037	93.16761	9.61479	93.49911		9.12	0.00	0	14,76
R2030	On	04/08/2022	Bond Future			9.90915	90.25090	9.84015	90.58710		9.17	0.00	0	
R2030	On	03/11/2022	Bond Future			10.12917	91.42007	10.05668	91.76090		8.90	0.00	0	
Total R2030 Future												0.00	0	97,56
R2030	On	03/02/2022	Bond Future	8.85	Put			3,196.68000	3.19668	3,477,130	8.88	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call			2,497.09000	2.49709	2,253,710	9.68	0.00	0	95
R2030	On	03/02/2022	Bond Future	9.80	Put			458.42000	0.45842	541,010	9.68	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call			2,898.89000	2.89889	2,639,650	9.81	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			352.21000	0.35221	418,940	9.81	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call			7,213.60000	7.21360	6,892,010	10.95	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			19.53000	0.01953	23,910	10.95	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call			1,307.02000	1.30702	1,135,500	9.37	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			1,075.70000	1.07570	1,230,150	9.37	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,771.35000	1.77135	1,566,530	9.49	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			759.83000	0.75983	880,980	9.49	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			2,419.24000	2.41924	2,179,320	9.66	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			482.62000	0.48262	568,670	9.66	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call			1,169.34000	1.16934	1,009,360	9.33	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put			1,199.99000	1.19999	1,365,980	9.33	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			1,250.94000	1.25094	1,084,020	9.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			1,124.29000	1.12429	1,283,340	9.36	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	03/02/2022	Bond Future	9.44	Call		1,278.74000	1.27874	1,109,520	9.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		1,099.74000	1.09974	1,256,490	9.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call		525.36000	0.52536	433,350	9.07	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put		2,147.97000	2.14797	2,381,930	9.07	0.00	0	
R2030	On	03/02/2022	Bond Future	9.20	Call		705.81000	0.70581	591,950	9.17	0.00	0	98
R2030	On	03/02/2022	Bond Future	9.20	Put		1,793.90000	1.79390	2,006,010	9.17	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call		1,040.43000	1.04043	892,080	9.30	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		26.46000	0.02646	19,630	8.67	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		5,558.58000	5.55858	5,877,720	8.67	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Call		180.98000	0.18098	142,700	8.85	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Put		3,430.77000	3.43077	3,718,460	8.85	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		220.57000	0.22057	175,050	8.88	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.35	Put		1,334.00000	1.33400	1,511,620	9.30	0.00	0	10
R2030	On	05/05/2022	Bond Future	10.19	Call		3,840.79000	3.84079	3,663,490	9.78	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		984.74000	0.98474	1,138,940	9.78	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		3,876.59000	3.87659	3,698,430	9.79	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		971.91000	0.97191	1,125,250	9.79	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.81	Call		535.08000	0.53508	496,050	8.64	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.89	Call		631.33000	0.63133	585,480	8.70	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		4,399.55000	4.39955	4,685,200	8.70	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call		1,414.74000	1.41474	1,318,070	9.03	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		2,769.00000	2.76900	3,003,830	9.03	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Call		47.77000	0.04777	38,140	8.64	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put		1,343.88000	1.34388	1,517,380	9.50	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Put		10,266.63000	10.26663	10,588,500	8.64	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		131.13000	0.13113	107,160	8.52	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put		8,008.66000	8.00866	8,316,190	8.52	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		270.22000	0.27022	225,830	8.43	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		6,312.53000	6.31253	6,599,640	8.43	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put		4,731.23000	4.73123	5,023,700	8.64	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		3,912.51000	3.91251	3,733,490	9.80	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		959.23000	0.95923	1,111,710	9.80	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		7,194.35000	7.19435	6,933,850	10.81	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		323.79000	0.32379	394,790	10.81	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		3,022.34000	3.02234	2,864,340	9.50	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put		4,943.25000	4.94325	5,240,440	8.74	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,857.91000	1.85791	1,776,380	9.05	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,339.09000	3.33909	3,593,760	9.05	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,879.31000	1.87931	1,796,840	9.06	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		3,310.65000	3.31065	3,564,380	9.06	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/08/2022	Bond Future	8.30	Call			320.22000	0.32022	290,200	8.60	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call			1,900.85000	1.90085	1,817,170	9.06	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,282.38000	3.28238	3,534,900	9.06	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			6,115.04000	6.11504	5,923,280	10.32	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			895.49000	0.89549	1,039,930	10.32	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			977.17000	0.97717	938,160	8.74	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			8,256.74000	8.25674	8,562,920	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,919.39000	2.91939	3,155,350	8.95	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			3,054.01000	3.05401	2,948,280	8.95	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,897.14000	2.89714	3,132,240	8.95	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			3,079.25000	3.07925	2,972,650	8.96	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,875.37000	2.87537	3,109,600	8.96	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			3,029.22000	3.02922	2,924,350	8.95	0.00	0	
Total R2030 Option												0.00	0	24,82
Total For R2030												0.00	0	122,38
R2032	On	03/02/2022	Bond Future			9.91395	92.45684	9.86164	92.76393		10.41	0.00	0	124,40
R2032	On	05/05/2022	Bond Future			10.11357	89.40243	10.05872	89.71479		10.42	0.00	0	20,40
R2032	On	04/08/2022	Bond Future			10.32136	90.44306	10.26401	90.75980		10.00	0.00	0	
R2032	On	03/11/2022	Bond Future			10.53048	87.46942	10.47049	87.79061		10.14	0.00	0	
Total R2032 Future												0.00	0	144,85
R2032	On	03/02/2022	Bond Future	8.91	Call			27.91000	0.02791	26,570	9.40	0.00	0	10
R2032	On	03/02/2022	Bond Future	8.91	Put			5,867.87000	5.86787	6,173,620	9.40	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			95.85000	0.09585	92,180	9.63	0.00	0	0
R2032	On	03/02/2022	Bond Future	10.95	Call			6,178.54000	6.17854	5,896,870	12.09	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			69.03000	0.06903	94,450	12.09	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			7,103.90000	7.10390	6,811,280	12.26	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Call			4,649.03000	4.64903	4,403,560	11.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			166.30000	0.16630	227,920	11.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			4,699.25000	4.69925	4,452,490	11.76	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			2,307.27000	2.30727	2,575,900	10.21	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Call			5,921.44000	5.92144	5,644,610	12.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			80.13000	0.08013	110,390	12.05	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call			3,618.54000	3.61854	3,405,950	11.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			300.00000	0.30000	394,500	11.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			3,666.29000	3.66629	3,452,030	11.42	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			38.38000	0.03838	52,850	12.26	0.00	0	20
R2032	On	03/02/2022	Bond Future	10.53	Call			4,053.56000	4.05356	3,825,970	11.55	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			233.48000	0.23348	312,980	11.55	0.00	0	20
R2032	On	03/02/2022	Bond Future	10.35	Call			3,196.63000	3.19663	3,000,380	11.26	0.00	0	

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	10.35	Put			383.57000	0.38357	494,410	11.26	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			3,523.58000	3.52358	3,314,490	11.38	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			161.61000	0.16161	221,940	11.76	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.43	Call			3,571.02000	3.57102	3,360,130	11.39	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			308.45000	0.30845	404,650	11.39	0.00	0	
R2032	On	03/02/2022	Bond Future	9.90	Call			1,412.91000	1.41291	1,299,220	10.58	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			1,187.58000	1.18758	1,380,980	10.58	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.04	Call			1,897.37000	1.89737	1,754,850	10.76	0.00	0	10
R2032	On	03/02/2022	Bond Future	10.45	Put			291.83000	0.29183	384,660	11.42	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.14	Call			2,285.24000	2.28524	2,126,540	10.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			667.15000	0.66715	815,540	10.92	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.62	Call			669.21000	0.66921	619,900	10.26	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.62	Put			2,106.15000	2.10615	2,363,930	10.26	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			779.74000	0.77974	718,620	10.32	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			317.03000	0.31703	415,030	11.38	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			1,141.30000	1.14130	1,047,200	10.48	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			1,445.83000	1.44583	1,658,820	10.48	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.14	Put			4,479.21000	4.47921	4,782,630	9.63	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			569.18000	0.56918	530,720	10.21	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			1,916.85000	1.91685	2,162,820	10.32	0.00	0	
R2032	On	03/02/2022	Bond Future	10.04	Put			856.05000	0.85605	1,020,620	10.76	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			588.31000	0.58831	547,790	10.22	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			2,266.06000	2.26606	2,532,630	10.22	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			619.09000	0.61909	741,300	11.82	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call			1,006.27000	1.00627	979,380	9.96	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.29	Call			2,958.17000	2.95817	2,833,590	10.71	0.00	0	99
R2032	On	05/05/2022	Bond Future	10.29	Put			1,650.96000	1.65096	1,838,740	10.71	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			661.32000	0.66132	789,730	11.75	0.00	0	99
R2032	On	05/05/2022	Bond Future	11.02	Call			5,895.34000	5.89534	5,706,590	11.81	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			627.23000	0.62723	750,840	11.81	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			5,939.77000	5.93977	5,749,620	11.82	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			6,611.66000	6.61166	6,403,230	12.03	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			507.73000	0.50773	611,660	12.03	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.98	Call			5,718.70000	5.71870	5,534,750	11.75	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put			3,795.75000	3.79575	4,081,220	9.96	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			2,591.22000	2.59122	2,477,100	10.59	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.18	Put			1,902.51000	1.90251	2,100,750	10.59	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			5,984.11000	5.98411	5,792,710	11.84	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			610.91000	0.61091	731,870	11.84	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			1,393.09000	1.39309	1,385,140	9.56	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
R2032	On	04/08/2022	Bond Future	9.72	Put			4,474.69000	4.47469	4,783,480	9.56	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			2,578.40000	2.57840	2,509,090	9.96	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			2,933.73000	2.93373	3,181,160	9.96	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			2,606.89000	2.60689	2,536,010	9.97	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			738.87000	0.73887	876,610	11.57	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			8,979.89000	8.97989	8,777,220	11.96	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			2,906.59000	2.90659	3,152,450	9.97	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			417.32000	0.41732	393,100	9.04	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			7,985.90000	7.98590	8,278,420	9.04	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			560.95000	0.56095	675,020	11.96	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			2,635.53000	2.63553	2,563,090	9.98	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			2,879.64000	2.87964	3,123,940	9.98	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			7,738.20000	7.73820	7,559,200	11.57	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			3,771.31000	3.77131	3,666,510	10.24	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			2,762.01000	2.76201	2,978,400	10.24	0.00	0	
Total R2032 Option												0.00	0	12,24
Total For R2032												0.00	0	157,05
R2035	On	03/02/2022	Bond Future			10.36815	93.38313	10.38215	93.29180		11.68	0.00	0	108,56
R2035	On	05/05/2022	Bond Future			10.55877	90.00803	10.57308	89.91721		11.75	0.00	0	8,92
R2035	On	04/08/2022	Bond Future			10.75892	91.05379	10.77375	90.96232		11.25	0.00	0	
R2035	On	03/11/2022	Bond Future			10.95961	87.75775	10.97495	87.66576		11.44	0.00	0	
Total R2035 Future												0.00	0	117,48
R2035	On	03/02/2022	Bond Future	9.70	Call			139.45000	0.13945	174,930	10.88	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put			4,748.90000	4.74890	4,693,050	10.88	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			357.62000	0.35762	424,820	11.23	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.28	Call			5,737.09000	5.73709	5,848,500	13.47	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,406.26000	5.40626	5,521,180	13.38	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			2,540.27000	2.54027	2,537,160	11.49	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			8,239.63000	8.23963	8,335,180	13.99	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			38.72000	0.03872	42,940	13.99	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call			9,069.01000	9.06901	9,163,100	14.16	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			23.70000	0.02370	26,460	14.16	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.03	Call			4,377.13000	4.37713	4,500,110	13.02	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			148.52000	0.14852	168,600	13.47	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			6,014.11000	6.01411	6,122,020	13.53	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			129.29000	0.12929	145,870	13.53	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			6,347.69000	6.34769	6,451,910	13.60	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			109.38000	0.10938	122,270	13.60	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.35	Call			1,350.65000	1.35065	1,452,690	11.81	0.00	0	1,60

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	11.22	Put			175.20000	0.17520	198,790	13.38	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			5,461.27000	5.46127	5,575,760	13.40	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			170.47000	0.17047	193,630	13.40	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,516.32000	5.51632	5,630,400	13.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			165.85000	0.16585	188,600	13.42	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call			1,021.49000	1.02149	1,114,990	11.67	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put			292.88000	0.29288	324,530	13.02	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			4,483.67000	4.48367	4,605,790	13.06	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			277.64000	0.27764	308,430	13.06	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.11	Call			4,806.20000	4.80620	4,925,740	13.17	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			236.35000	0.23635	264,560	13.17	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.34	Put			1,594.01000	1.59401	1,603,920	11.80	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put			1,560.59000	1.56059	1,571,300	11.81	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			2,330.18000	2.33018	2,451,820	12.22	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			862.33000	0.86233	892,640	12.22	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call			2,503.48000	2.50348	2,628,160	12.29	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			781.51000	0.78151	814,860	12.29	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.92	Put			3,444.30000	3.44430	3,420,170	11.23	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			673.59000	0.67359	761,810	11.49	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.24	Put			1,955.06000	1.95506	1,957,230	11.67	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			1,077.84000	1.07784	1,172,370	11.69	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			1,879.23000	1.87923	1,882,430	11.69	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			1,318.63000	1.31863	1,419,870	11.80	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			640.59000	0.64059	698,650	13.56	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Call			3,006.02000	3.00602	3,133,990	12.00	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.82	Call			3,378.95000	3.37895	3,516,040	12.14	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put			2,081.26000	2.08126	2,118,410	12.00	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			1,832.66000	1.83266	1,878,930	12.14	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Call			7,002.90000	7.00290	7,152,420	13.54	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			648.71000	0.64871	707,410	13.54	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			7,051.71000	7.05171	7,200,590	13.56	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			7,100.43000	7.10043	7,248,810	13.58	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			632.44000	0.63244	690,000	13.58	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			12,005.86000	12.00586	12,107,050	14.97	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			181.08000	0.18108	191,450	14.97	0.00	0	1,20
R2035	On	04/08/2022	Bond Future	10.74	Call			2,988.90000	2.98890	3,148,880	11.24	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			3,197.26000	3.19726	3,265,770	11.24	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			852.45000	0.85245	932,240	10.25	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call			2,675.82000	2.67582	2,837,080	11.15	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			3,505.74000	3.50574	3,575,530	11.15	0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	9.53	Call		509.07000	0.50907	551,180	10.13	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put		3,257.27000	3.25727	3,326,100	11.22	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,956.91000	2.95691	3,116,920	11.23	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		3,227.14000	3.22714	3,295,680	11.23	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		801.72000	0.80172	888,230	13.19	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		2,925.10000	2.92510	3,085,400	11.22	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put		8,679.28000	8.67928	8,629,920	10.13	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put		6,888.36000	6.88836	6,876,680	10.25	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		2,351.39000	2.35139	2,513,480	11.06	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put		3,872.32000	3.87232	3,942,940	11.06	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		4,344.39000	4.34439	4,521,100	11.63	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		2,187.62000	2.18762	2,272,860	11.63	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		8,886.29000	8.88629	9,064,270	13.19	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		4,172.00000	4.17200	4,332,770	11.56	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		3,132.09000	3.13209	3,200,870	11.56	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		4,105.60000	4.10560	4,265,830	11.54	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		3,183.60000	3.18360	3,251,840	11.54	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		4,138.58000	4.13858	4,299,240	11.55	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		3,157.60000	3.15760	3,226,270	11.55	0.00	0	
Total R2035 Option											0.00	0	15,40
Total For R2035											0.00	0	132,97
R2037	On	03/02/2022	Bond Future			10.58861	84.66412	10.58691	84.67528	12.92	0.00	0	119,30
R2037	On	05/05/2022	Bond Future			10.77818	85.66441	10.77617	85.67725	12.41	0.00	0	11,80
R2037	On	04/08/2022	Bond Future			10.97895	82.40551	10.97679	82.41893	12.52	0.00	0	
R2037	On	03/11/2022	Bond Future			11.16853	83.47790	11.16619	83.49206	12.13	0.00	0	
Total R2037 Future											0.00	0	131,10
R2037	On	03/02/2022	Bond Future	11.47	Put		149.72000	0.14972	183,270	14.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,553.47000	5.55347	5,577,210	14.82	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		158.21000	0.15821	193,110	14.82	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,608.63000	5.60863	5,631,690	14.84	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		153.91000	0.15391	188,130	14.84	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,663.83000	5.66383	5,686,220	14.87	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,105.00000	7.10500	7,115,110	14.28	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		697.19000	0.69719	720,140	14.28	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,008.82000	7.00882	7,019,280	14.25	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		714.59000	0.71459	737,890	14.25	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,056.89000	7.05689	7,067,170	14.26	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		705.84000	0.70584	728,960	14.26	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,760.05000	4.76005	4,808,750	13.01	0.00	0	

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	11.42	Put		2,073.38000	2.07338	2,135,500	13.01	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		963.48000	0.96348	1,000,580	11.42	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		6,687.45000	6.68745	6,737,970	11.42	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,890.21000	2.89021	2,943,750	12.41	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		3,368.87000	3.36887	3,435,750	12.43	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		3,962.85000	3.96285	4,013,410	12.73	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.89	Put		3,432.02000	3.43202	3,498,980	12.41	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,921.35000	2.92135	2,974,840	12.42	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		3,400.46000	3.40046	3,467,370	12.42	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put		2,532.68000	2.53268	2,596,660	12.73	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		7,002.50000	7.00250	7,041,790	13.89	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		1,271.31000	1.27131	1,324,020	13.89	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call		2,952.38000	2.95238	3,005,840	12.43	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		4,174.89000	4.17489	4,226,370	12.19	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		3,251.75000	3.25175	3,317,390	12.19	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		4,108.63000	4.10863	4,159,990	12.17	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		3,304.64000	3.30464	3,370,160	12.17	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		4,141.70000	4.14170	4,192,970	12.18	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		3,278.10000	3.27810	3,343,530	12.18	0.00	0	
Total R2037 Option											0.00	0	2,20
Total For R2037											0.00	0	133,40
R2040	On	03/02/2022	Bond Future			10.70604	86.70250	10.71941	86.60811	13.52	0.00	0	89,80
R2040	On	05/05/2022	Bond Future			10.88979	87.72688	10.90344	87.63307	12.99	0.00	0	8,50
R2040	On	04/08/2022	Bond Future			11.08411	84.24124	11.09825	84.14677	13.11	0.00	0	
R2040	On	03/11/2022	Bond Future			11.26712	85.33807	11.28173	85.24296	12.70	0.00	0	
Total R2040 Future											0.00	0	98,40
R2040	On	03/02/2022	Bond Future	11.59	Call		5,993.43000	5.99343	6,090,520	15.32	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		180.23000	0.18023	182,930	15.32	0.00	0	
R2040	On	03/02/2022	Bond Future	10.60	Call		1,171.33000	1.17133	1,237,490	13.30	0.00	0	2,00
R2040	On	03/02/2022	Bond Future	10.60	Put		2,020.04000	2.02004	1,991,810	13.30	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,876.81000	5.87681	5,973,870	15.27	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		190.11000	0.19011	192,780	15.27	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,935.10000	5.93510	6,032,150	15.29	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		185.11000	0.18511	187,770	15.29	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		310.93000	0.31093	332,280	11.49	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		8,288.58000	8.28858	8,216,120	11.49	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,623.76000	1.62376	1,687,510	12.39	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		774.37000	0.77437	785,720	14.60	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		7,259.27000	7.25927	7,364,410	14.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040	On	05/05/2022	Bond Future	10.57	Put		3,962.49000	3.96249	3,932,430	12.39		0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		765.04000	0.76504	776,370	14.62		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,310.45000	7.31045	7,415,710	14.64		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		755.69000	0.75569	767,140	14.64		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		13,081.61000	13.08161	13,181,140	16.72		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		193.57000	0.19357	199,290	16.72		0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Call		7,207.99000	7.20799	7,313,150	14.60		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		3,497.37000	3.49737	3,592,160	13.16		0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		405.26000	0.40526	446,670	11.84		0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		10,611.49000	10.61149	10,558,430	11.84		0.00	0	40
R2040	On	04/08/2022	Bond Future	10.70	Call		2,084.40000	2.08440	2,271,840	12.80		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		3,106.95000	3.10695	3,295,120	13.14		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		3,564.47000	3.56447	3,658,170	13.14		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		3,140.55000	3.14055	3,329,270	13.15		0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		4,810.04000	4.81004	4,903,010	12.80		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		3,530.79000	3.53079	3,625,040	13.15		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,174.32000	3.17432	3,363,580	13.16		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		8,227.13000	8.22713	8,447,990	15.11		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		1,118.72000	1.11872	1,245,110	15.11		0.00	0	40
R2040	On	03/11/2022	Bond Future	11.41	Put		3,562.25000	3.56225	3,598,570	12.84		0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		4,319.32000	4.31932	4,450,420	12.82		0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,619.76000	3.61976	3,655,750	12.82		0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		4,354.61000	4.35461	4,485,870	12.83		0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,590.91000	3.59091	3,627,060	12.83		0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		4,390.02000	4.39002	4,521,450	12.84		0.00	0	
Total R2040 Option												0.00	0	6,90
Total For R2040												0.00	0	105,40
R2044	On	03/02/2022	Bond Future			10.74681	83.46973	10.75977	83.37643	14.18		0.00	0	59,60
R2044	On	05/05/2022	Bond Future			10.92126	84.45592	10.93451	84.36303	13.61		0.00	0	5,70
R2044	On	04/08/2022	Bond Future			11.10539	81.05737	11.11912	80.96379	13.75		0.00	0	
R2044	On	03/11/2022	Bond Future			11.27842	82.11278	11.29258	82.01871	13.32		0.00	0	
Total R2044 Future												0.00	0	65,40
R2044	On	03/02/2022	Bond Future	11.59	Call		5,838.66000	5.83866	5,936,090	16.14		0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		206.47000	0.20647	210,600	16.14		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,897.27000	5.89727	5,994,670	16.17		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		201.18000	0.20118	205,280	16.17		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,955.87000	5.95587	6,053,240	16.19		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		195.97000	0.19597	200,040	16.19		0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,190.94000	7.19094	7,296,640	15.36		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	05/05/2022	Bond Future	11.91	Put		805.84000	0.80584	818,650	15.36	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,242.34000	7.24234	7,348,150	15.38	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		796.16000	0.79616	809,080	15.38	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,293.78000	7.29378	7,399,550	15.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		786.61000	0.78661	799,490	15.40	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		3,435.43000	3.43543	3,537,950	13.87	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,235.47000	3.23547	3,430,570	13.84	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,502.58000	3.50258	3,604,100	13.84	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,270.05000	3.27005	3,465,910	13.86	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,468.74000	3.46874	3,571,020	13.86	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,305.06000	3.30506	3,501,160	13.87	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,359.34000	4.35934	4,492,710	13.46	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,651.65000	3.65165	3,690,950	13.46	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,395.05000	4.39505	4,528,600	13.47	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,622.01000	3.62201	3,661,490	13.47	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		4,323.74000	4.32374	4,456,950	13.45	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,681.49000	3.68149	3,720,630	13.45	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	65,40
R2048	On	03/02/2022	Bond Future			10.69022	86.93424	10.70810	86.80126	13.90	0.00	0	192,24
R2048	On	05/05/2022	Bond Future			10.85364	83.54600	10.87200	83.41299	14.06	0.00	0	2,00
R2048	On	04/08/2022	Bond Future			11.02396	84.51560	11.04300	84.38138	13.47	0.00	0	
R2048	On	03/11/2022	Bond Future			11.19315	81.19894	11.21286	81.06363	13.75	0.00	0	
Total R2048 Future											0.00	0	194,28
R2048	On	03/02/2022	Bond Future	10.20	Put		4,247.83000	4.24783	4,156,910	13.05	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,581.39000	5.58139	5,715,530	15.57	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		242.63000	0.24263	243,790	15.57	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,641.20000	5.64120	5,775,390	15.60	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		236.41000	0.23641	237,620	15.60	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,701.05000	5.70105	5,835,290	15.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		230.34000	0.23034	231,600	15.62	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,585.20000	1.58520	1,682,120	13.83	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Put		1,645.40000	1.64540	1,609,340	13.83	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call		2,436.70000	2.43670	2,550,150	14.16	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.90	Put		1,032.53000	1.03253	1,013,000	14.16	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		2,924.27000	2.92427	3,043,910	14.33	0.00	0	1,40
R2048	On	03/02/2022	Bond Future	11.00	Put		804.75000	0.80475	791,410	14.33	0.00	0	
R2048	On	03/02/2022	Bond Future	10.30	Call		473.47000	0.47347	525,480	13.18	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.30	Put		3,603.39000	3.60339	3,522,420	13.18	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
R2048	On	03/02/2022	Bond Future	10.40	Call			677.03000	0.67703	741,100	13.37	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.40	Put			3,021.31000	3.02131	2,952,400	13.37	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call			931.36000	0.93136	1,007,420	13.55	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call			43.42000	0.04342	57,100	12.77	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put			7,294.91000	7.29491	7,175,610	12.77	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call			130.04000	0.13004	156,360	12.91	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Put			5,693.19000	5.69319	5,586,530	12.91	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call			319.72000	0.31972	361,780	13.05	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.50	Put			2,502.30000	2.50230	2,445,380	13.55	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put			833.39000	0.83339	918,820	16.23	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call			7,051.97000	7.05197	7,271,750	16.19	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			853.98000	0.85398	940,750	16.19	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call			7,104.59000	7.10459	7,323,630	16.21	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put			843.69000	0.84369	929,720	16.21	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call			7,157.12000	7.15712	7,375,560	16.23	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			3,335.63000	3.33563	3,483,660	13.47	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			3,639.30000	3.63930	3,653,110	13.47	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			3,264.45000	3.26445	3,411,650	13.45	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			3,710.04000	3.71004	3,723,020	13.45	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			3,300.08000	3.30008	3,447,700	13.46	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			3,674.66000	3.67466	3,688,060	13.46	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			3,729.86000	3.72986	3,752,600	13.81	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			4,427.46000	4.42746	4,585,790	13.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,698.94000	3.69894	3,721,960	13.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			4,354.12000	4.35412	4,511,900	13.80	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			3,760.70000	3.76070	3,783,170	13.80	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			4,390.88000	4.39088	4,548,930	13.81	0.00	0	
Total R2048 Option												0.00	0	4,60
Total For R2048												0.00	0	198,80
R209	On	03/02/2022	Bond Future			10.33609	72.20876	10.33875	72.19354		13.02	0.00	0	20,30
R209	On	05/05/2022	Bond Future			10.50745	69.92037	10.50998	69.90624		13.08	0.00	0	5,30
R209	On	04/08/2022	Bond Future			10.68369	70.73291	10.68624	70.71901		12.57	0.00	0	
R209	On	03/11/2022	Bond Future			10.85894	68.51022	10.86150	68.49660		12.75	0.00	0	
Total R209 Future												0.00	0	25,70
R209	On	03/02/2022	Bond Future	11.02	Call			3,966.74000	3.96674	4,017,060	14.52	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			217.64000	0.21764	252,740	14.52	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,013.72000	4.01372	4,063,430	14.54	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			211.74000	0.21174	246,230	14.54	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			4,060.75000	4.06075	4,109,910	14.56	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	03/02/2022	Bond Future	11.04	Put		205.94000	0.20594	239,880	14.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,515.94000	5.51594	5,599,540	14.72	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		635.52000	0.63552	704,990	14.72	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		301.05000	0.30105	342,430	15.79	0.00	0	12,00
R209	On	05/05/2022	Bond Future	9.75	Call		512.72000	0.51272	573,730	11.92	0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put		4,946.26000	4.94626	4,993,140	11.92	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		2,898.28000	2.89828	2,972,190	13.39	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		1,575.84000	1.57584	1,635,620	13.39	0.00	0	12,00
R209	On	05/05/2022	Bond Future	11.44	Call		5,558.00000	5.55800	5,641,130	14.74	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		627.26000	0.62726	696,260	14.74	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,600.12000	5.60012	5,682,890	14.76	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		619.11000	0.61911	687,750	14.76	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		7,962.27000	7.96227	8,017,780	15.79	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,458.97000	2.45897	2,509,160	12.41	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,986.45000	2.98645	3,022,740	12.41	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,405.45000	2.40545	2,455,310	12.39	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,043.26000	3.04326	3,079,220	12.39	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,432.02000	2.43202	2,482,160	12.40	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,014.63000	3.01463	3,050,870	12.40	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,780.79000	2.78079	2,871,740	12.98	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,646.25000	3.64625	3,752,000	13.00	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,757.69000	2.75769	2,849,820	13.00	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		3,587.75000	3.58775	3,691,640	12.97	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,803.80000	2.80380	2,894,070	12.97	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,617.07000	3.61707	3,721,640	12.98	0.00	0	
Total R209 Option											0.00	0	32,60
Total For R209											0.00	0	58,30
R210	On	03/02/2022	Bond Future			213.02060	213.02060	212.98634	212.98634		0.00	0	1,40
R210	On	05/05/2022	Bond Future			212.72768	212.72768	212.69682	212.69682		0.00	0	10
R210	On	04/08/2022	Bond Future			215.37311	215.37311	215.34287	215.34287		0.00	0	
R210	On	03/11/2022	Bond Future			215.17818	215.17818	215.14892	215.14892		0.00	0	
Total R210 Future											0.00	0	1,50
Total For R210											0.00	0	1,50
R213	On	03/02/2022	Bond Future			9.74062	86.86047	9.67821	87.19129	10.11	0.00	0	22,60
R213	On	05/05/2022	Bond Future			9.93717	84.35433	9.87178	84.69058	10.16	0.00	0	
R213	On	04/08/2022	Bond Future			10.14513	85.33704	10.07672	85.67795	9.75	0.00	0	
R213	On	03/11/2022	Bond Future			10.35629	82.91013	10.28470	83.25574	9.86	0.00	0	
Total R213 Future											0.00	0	22,60
R213	On	03/02/2022	Bond Future	8.63	Call		19.37000	0.01937	14,560	9.14	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	8.63	Put			5,834.79000	5.83479	6,160,800	9.14	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			294.91000	0.29491	354,210	10.73	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			4,831.33000	4.83133	4,525,070	11.26	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			111.40000	0.11140	135,960	11.26	0.00	0	43
R213	On	03/02/2022	Bond Future	10.67	Call			5,155.12000	5.15512	4,844,570	11.36	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			564.47000	0.56447	662,020	10.36	0.00	0	43
R213	On	03/02/2022	Bond Future	10.15	Call			2,844.71000	2.84471	2,586,870	10.58	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			384.97000	0.38497	457,950	10.58	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			2,927.20000	2.92720	2,666,490	10.61	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			3,108.95000	3.10895	3,390,610	9.46	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			3,264.04000	3.26404	2,992,520	10.73	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			624.37000	0.62437	729,680	10.32	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			2,141.29000	2.14129	1,913,800	10.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			608.91000	0.60891	712,240	10.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			2,178.01000	2.17801	1,948,570	10.34	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			90.93000	0.09093	111,200	11.36	0.00	0	23
R213	On	03/02/2022	Bond Future	10.00	Call			2,252.35000	2.25235	2,019,080	10.36	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Put			2,794.44000	2.79444	3,063,400	9.52	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			950.21000	0.95021	810,000	9.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			1,474.20000	1.47420	1,664,810	9.95	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			1,437.20000	1.43720	1,254,770	10.12	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			365.25000	0.36525	435,360	10.61	0.00	0	23
R213	On	03/02/2022	Bond Future	9.96	Call			2,104.83000	2.10483	1,879,320	10.32	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			47.27000	0.04727	36,640	9.17	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			4,885.34000	4.88534	5,205,530	9.17	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			240.72000	0.24072	191,560	9.46	0.00	0	23
R213	On	03/02/2022	Bond Future	9.76	Put			1,004.00000	1.00400	1,152,390	10.12	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			593.76000	0.59376	695,140	10.34	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			313.46000	0.31346	251,600	9.52	0.00	0	43
R213	On	05/05/2022	Bond Future	10.63	Put			775.48000	0.77548	922,860	11.22	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			4,608.13000	4.60813	4,418,030	11.23	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			765.48000	0.76548	911,630	11.23	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			4,646.74000	4.64674	4,455,570	11.25	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			755.60000	0.75560	900,680	11.25	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			4,569.59000	4.56959	4,380,720	11.22	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			2,073.37000	2.07337	1,992,010	9.67	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,063.81000	3.06381	3,323,360	9.67	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			2,097.07000	2.09707	2,014,440	9.68	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,036.80000	3.03680	3,295,080	9.68	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			2,120.92000	2.12092	2,037,010	9.68	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/08/2022	Bond Future	9.90	Put		3,009.97000	3.00997	3,266,970	9.68	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,720.55000	2.72055	2,955,210	9.96	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		3,223.37000	3.22337	3,114,250	9.94	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,763.71000	2.76371	3,000,200	9.94	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,249.92000	3.24992	3,139,880	9.95	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,742.22000	2.74222	2,977,790	9.95	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,276.26000	3.27626	3,165,310	9.96	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	25,51
R214	On	03/02/2022	Bond Future			10.69585	69.04037	10.70868	68.96504	14.04	0.00	0	17,60
R214	On	05/05/2022	Bond Future			10.86074	66.57604	10.87382	66.50105	14.16	0.00	0	4
R214	On	04/08/2022	Bond Future			11.03234	67.34859	11.04584	67.27308	13.60	0.00	0	
R214	On	03/11/2022	Bond Future			11.20287	64.94419	11.21679	64.86817	13.87	0.00	0	
Total R214 Future											0.00	0	18,04
R214	On	03/02/2022	Bond Future	11.39	Call		4,057.25000	4.05725	4,135,490	15.42	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		242.44000	0.24244	245,350	15.42	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,104.36000	4.10436	4,182,600	15.44	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		236.17000	0.23617	239,080	15.44	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,151.59000	4.15159	4,229,840	15.47	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		230.09000	0.23009	233,010	15.47	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		744.51000	0.74451	819,490	16.11	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,415.69000	5.41569	5,565,370	16.13	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		735.24000	0.73524	809,930	16.13	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,457.55000	5.45755	5,606,830	16.15	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		726.20000	0.72620	800,490	16.15	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,373.99000	5.37399	5,523,960	16.11	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,595.59000	2.59559	2,696,460	13.57	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,021.57000	3.02157	3,046,930	13.57	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,623.47000	2.62347	2,724,570	13.58	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,993.03000	2.99303	3,018,620	13.58	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,651.71000	2.65171	2,753,040	13.59	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,964.93000	2.96493	2,990,750	13.59	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,905.08000	2.90508	2,936,960	13.98	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,620.10000	3.62010	3,727,280	13.96	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,953.36000	2.95336	2,984,520	13.96	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,649.51000	3.64951	3,757,050	13.97	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,929.14000	2.92914	2,960,660	13.97	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,679.02000	3.67902	3,786,920	13.98	0.00	0	
Total R214 Option											0.00	0	

Contract 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 R214										0.00	0	18,04
Total for Bond										6,722,533.80	60	1,202,01
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	

Contract 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 I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 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
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 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 R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 03/02/2022 GOVI			814.39400	814.39400	815.74200	815.74200			0.00	0	98
GOVI On 05/05/2022 GOVI			824.01400	824.01400	825.38100	825.38100			0.00	0	
GOVI On 04/08/2022 GOVI			833.95400	833.95400	835.33900	835.33900			0.00	0	
GOVI On 03/11/2022 GOVI			844.40800	844.40800	845.81100	845.81100			0.00	0	
Total GOVI Future									0.00	0	98
GOVI On 03/02/2022 GOVI	792.74	Call			230,020.00000	23.00200	216,540,000		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			229,920.00000	22.99200	216,440,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			229,820.00000	22.98200	216,340,000		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	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Call			371,410.00000	37.14100	357,740,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			371,310.00000	37.13100	357,640,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Call			371,510.00000	37.15100	357,840,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			160,790.00000	16.07900	146,940,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			160,690.00000	16.06900	146,840,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			160,590.00000	16.05900	146,740,000		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			254,010.00000	25.40100	239,980,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			253,910.00000	25.39100	239,880,000		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			253,810.00000	25.38100	239,780,000		0.00	0	
Total GOVI Option									0.00	0	
Total For GOVI									0.00	0	98
Total for GOVI									0.00	0	98
AL37 On 03/02/2022 Index Future			813.37000	813.37000	816.30700	816.30700			0.00	0	
AL37 On 05/05/2022 Index Future			822.97700	822.97700	825.95200	825.95200			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	04/08/2022	Index Future			832.90500	832.90500	835.91700	835.91700			0.00	0	
AL37	On	03/11/2022	Index Future			843.34600	843.34600	846.39700	846.39700			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/02/2022	Index Future			928.61800	928.61800	932.06200	932.06200			0.00	0	
AL7T	On	05/05/2022	Index Future			939.58600	939.58600	943.07500	943.07500			0.00	0	
AL7T	On	04/08/2022	Index Future			950.92100	950.92100	954.45300	954.45300			0.00	0	
AL7T	On	03/11/2022	Index Future			962.84000	962.84000	966.41800	966.41800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/02/2022	Index Future			825.31500	825.31500	826.59300	826.59300			0.00	0	19
ALBI	On	05/05/2022	Index Future			835.06400	835.06400	836.36000	836.36000			0.00	0	2
ALBI	On	04/08/2022	Index Future			845.13700	845.13700	846.45000	846.45000			0.00	0	
ALBI	On	03/11/2022	Index Future			855.73100	855.73100	857.06200	857.06200			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	03/02/2022	Index Future			307.64200	307.64200	307.78600	307.78600			0.00	0	48
IGOV	On	05/05/2022	Index Future			311.35200	311.35200	311.49900	311.49900			0.00	0	
IGOV	On	04/08/2022	Index Future			315.18300	315.18300	315.33200	315.33200			0.00	0	
IGOV	On	03/11/2022	Index Future			319.20800	319.20800	319.35900	319.35900			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	19/01/2022	Jibar Future			3.92500	96.07500	3.92500	96.07500			0.00	0	
JIBAR f	On	16/02/2022	Jibar Future			4.16000	95.84000	4.15000	95.85000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.23500	95.76500	4.20500	95.79500			0.00	0	
JIBAR f	On	20/04/2022	Jibar Future			4.52000	95.48000	4.51000	95.49000			0.00	0	
JIBAR f	On	18/05/2022	Jibar Future			4.58000	95.42000	4.55000	95.45000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.83500	95.16500	4.79500	95.20500			0.00	0	7
JIBAR f	On	21/09/2022	Jibar Future			5.21000	94.79000	5.14000	94.86000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			5.65500	94.34500	5.58500	94.41500			0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			5.90500	94.09500	5.76500	94.23500			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			6.17000	93.83000	6.09000	93.91000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			6.35500	93.64500	6.26500	93.73500			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			6.52500	93.47500	6.40500	93.59500			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

Contract 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 Derivatives :										6,722,533.80	60	1,203,93
ABCPI3 On 07/12/2023 Spot Bond			2.68000	314.40160	2.68000	314.21035				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.16350				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.72393				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	99.94851	9.65000	99.84562				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.85000	91.05163	10.85000	91.02572				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.38662				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.11400				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.71734				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.34194				0.00	0	500,000,00
Total ABFN16 SPOT										0.00	0	500,000,00
Total For ABFN16										0.00	0	500,000,00
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.06859				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.77170				0.00	200,000,000	100,000,00
Total ABFN21 SPOT										0.00	200,000,000	100,000,00
Total For ABFN21										0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.06673				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.47342				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.62091				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.61500				0.00	260,000,000	130,000,000
Total ABFN26 SPOT										0.00	260,000,000	130,000,000
Total For ABFN26										0.00	260,000,000	130,000,000
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.92013				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.02178				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.95796				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.16152				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.71249				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.71382				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.27577				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.50085				0.00	0	
Total ABFN36 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 ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.97858				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.78799				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.39794				0.00	0	200,000,00
Total ABFN39 SPOT										0.00	0	200,000,00
Total For ABFN39										0.00	0	200,000,00
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.55116				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.42430				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.70073				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.93204				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.95915				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.97854				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	99.99996				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.38404				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.40230				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.15437				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.88367				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	99.96622				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.73695				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.44302				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.24621				0.00	5,892,000,000	2,946,000,000
Total ABJ02 SPOT										0.00	5,892,000,000	2,946,000,000
Total For ABJ02										0.00	5,892,000,000	2,946,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.30521				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.28314				0.00	110,000,000	55,000,000
Total ABK12 SPOT										0.00	110,000,000	55,000,000
Total For ABK12										0.00	110,000,000	55,000,000
ABKI04 On 13/03/2024 Spot Bond			7.30000	7.30000	7.30000	146.46956				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	30.11064	100.00000	29.83261				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	154.21160				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN62 On 31/03/2028 Spot Bond			3.89000	3.89000	3.89000	202.72123				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.30000	4.30000	4.30000	232.52861				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.68000	6.68000	6.68000	103.64455				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.61000	7.61000	7.61000	111.90371				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.12000	102.86077	5.12000	102.80417				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.21000	105.08238	5.21000	105.02268				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.96500	112.79565	6.96500	112.71036			2,786,000,000,000.00	400,000,000	200,000,000	
Total ABS16 SPOT									2,786,000,000,000.00	400,000,000	200,000,000	
Total For ABS16									2,786,000,000,000.00	400,000,000	200,000,000	
ABS17 On 11/11/2027 Spot Bond			7.87500	114.13738	7.87500	114.04001			0.00	0		
Total ABS17 SPOT									0.00	0		
Total For ABS17									0.00	0		
ABS18 On 26/09/2023 Spot Bond			5.65000	109.37445	5.65000	109.30713			0.00	0		
Total ABS18 SPOT									0.00	0		
Total For ABS18									0.00	0		
ABS7 On 11/09/2026 Spot Bond			7.51500	107.61747	7.51500	107.52978			0.00	0	200,000,000	
Total ABS7 SPOT									0.00	0	200,000,000	
Total For ABS7									0.00	0	200,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.22310	100.00000	13.10514			0.00	0		
Total ABS7/R186 SPOT									0.00	0		
Total For ABS7/R186									0.00	0		
ABS12 On 07/12/2023 Spot Bond			2.00000	318.36983	2.00000	318.19967			0.00	0		
Total ABS12 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 ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.75500	177.07153	1.75500	176.98160				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.48500	10.48500	10.48500	105.92066				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.07066				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.06853				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.83632				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.06859				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.06859				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.07045				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.07045				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	176.07400				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	178.37105				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.06516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.06455				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.61532				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.85472				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.69894				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.50033				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.53912				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.95479				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.72160				0.00	6,380,000,000	3,190,000,000
Total AGT02 SPOT										0.00	6,380,000,000	3,190,000,000
Total For AGT02										0.00	6,380,000,000	3,190,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.39508				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.88569				0.00	120,000,000	60,000,000
Total AGT04 SPOT										0.00	120,000,000	60,000,000
Total For AGT04										0.00	120,000,000	60,000,000
AH2A11 On 18/07/2024 Spot Bond					0.00000	100.94728				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.98371				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.91000	102.23437	7.91000	102.65204				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.03855				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.22125				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.44946				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.81923				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.49085				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.37000	108.82752	6.37000	108.75338				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.46041				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.51693				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.55168				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.09771				0.00	0	
Total AHF5D1 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 AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.63034				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.97582				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.51684				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.55158				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.79415				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.64275				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.48208				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.53421				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.52119				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.56894				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.55245				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.86325				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.82006				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.45000	107.16312	7.45000	107.07701				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.87000	103.71676	7.87000	103.62833				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.65500	92.05307	11.65500	91.93792				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.92000	182.02318	5.92000	181.84906				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.37876				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.93796				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.94031				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.17868				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.03847				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.55690				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF16 On 07/08/2024 Spot Bond					0.00000	100.85882				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	101.04907				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.65000	247.20095	4.65000	246.99807				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.15000	214.68744	5.15000	214.49974				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.73000	176.91111	2.73000	176.80247				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.77500	176.90371	2.77500	176.79421				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.76000	193.18240	4.76000	193.02160				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17 On 23/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.07612				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	99.90415				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.78000	114.83620	4.78000	114.74100				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.05967				0.00	0	
Total ASN196 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 ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.06056				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.06361				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.74958				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.37331				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.07591				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.05613				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.58329				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.52733				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.51519				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.18528				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.93875				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.06451				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.26386				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.54500	4.54500	4.54500	106.11858				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.85500	4.85500	4.85500	101.06249				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN320 On 20/06/2024 Spot Bond					0.00000	100.06111				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.06965				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN330 On 09/05/2024 Spot Bond					0.00000	100.69791				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.38157				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			4.89000	113.26314	4.89000	113.16791				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN340 On 20/06/2024 Spot Bond					0.00000	100.06555				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN340 On 20/06/2024 Spot Bond					0.00000	100.05962				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN350 On 20/06/2024 Spot Bond					0.00000	100.05314				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	100.06285				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.06285				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.39070				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.07524				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.06163				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.06389				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.03818				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.14564				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.14564				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.51099				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.06217				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.47338				0.00	0	
Total ASN395 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 ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.11126				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.06174				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.07250				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.27977				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.36585				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.02748				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.02827				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.02709				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.66248				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.60608				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.92954				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.93869				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	103.68336				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	103.43068				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.74327				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.87679				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.01604				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.22596				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	124.97500				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	103.34498				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.01588				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.14274				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49 On 15/09/2025 Spot Bond					0.00000	100.14274				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.01469				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.30500	98.97527	9.30500	98.87639				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			8.48500	98.93587	8.48500	98.84556				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			9.03500	97.49730	9.03500	97.40267				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			9.03500	97.49730	9.03500	97.40267				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	103.69392	9.10000	103.59367				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			11.05000	104.48158	11.05000	104.35950				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	104.46139	11.00000	104.33988				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	104.25955	10.50000	104.14364				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	104.25955	10.50000	104.14364				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	99.83124				0.00	0	
Total ASN540 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 ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.78523				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.74299				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.29992	10.60000	104.18290				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.83606	10.47000	104.13186				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.27974	10.55000	104.16327				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.75927				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.97619				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.29723				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.70633				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.05965				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.09734				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.67092				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 14/03/2022 Spot Bond					0.00000	100.20826				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	100.27250				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2022 Spot Bond			9.22000	103.71921	9.22000	103.61541				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	101.05983				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	101.07626				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.85336				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.92065				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.49719				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	99.26527				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 On 31/01/2030 Spot Bond					0.00000	100.96210				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	99.87581				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 06/05/2024 Spot Bond					0.00000	100.81074				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.01837				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.64009				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.85444				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.01568				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.50069				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.33653				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.07148				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.07827				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.33833				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.95639				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.20087				0.00	0	
Total ASN645 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 ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.15542				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	99.87030				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.49167				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.42033				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.61491				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	99.83689				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	99.91943				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.07497				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.07817				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.56154				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.05752				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.86549				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.83459				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.91002				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.21966				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.89378				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.06750				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.06803				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.06070				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.71733				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN70: On 05/01/2022 Spot Bond					0.00000	101.18619				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	101.41398				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.81947				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN714 On 19/08/2023 Spot Bond					0.00000	100.66221				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN715 On 31/03/2032 Spot Bond					0.00000	99.86841				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN716 On 15/09/2033 Spot Bond					0.00000	100.20090				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	99.92859				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	99.91977				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN719 On 30/12/2021 Spot Bond					0.00000	99.91586				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.18749				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	101.07151				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN725 On 20/01/2022 Spot Bond					0.00000	100.90519				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN726 On 19/01/2022 Spot Bond					0.00000	100.91008				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.31396				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	100.87746				0.00	0	
Total ASN735 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 ASN735										0.00	0	
ASN73 On 28/02/2026 Spot Bond					0.00000	100.45547				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73 On 31/03/2026 Spot Bond					0.00000	99.86916				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74 On 18/02/2022 Spot Bond					0.00000	100.47668				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN74 On 22/02/2022 Spot Bond					0.00000	100.47945				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.06483				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.06590				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	100.73014				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	100.50615				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.34961				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.34106				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.35290				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.34971				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN758 On 01/03/2022 Spot Bond					0.00000	100.32874				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN759 On 01/03/2022 Spot Bond					0.00000	100.33504				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN760 On 10/03/2022 Spot Bond					0.00000	100.19435				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN761 On 17/03/2022 Spot Bond					0.00000	100.10324				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN764 On 22/03/2022 Spot Bond					0.00000	100.04400				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN767 On 21/12/2026 Spot Bond					0.00000	100.06375				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.06018				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 22/03/2022 Spot Bond					0.00000	100.04507				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.40000	103.57374	4.40000	103.52433				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.40360	9.30000	102.30157				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.21911				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW28 On 06/06/2022 Spot Bond					0.00000	100.44868				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.49901				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.91951				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.63500	100.46531	6.63500	100.39327				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.26453				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.49633				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.88963				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA5 On 31/03/2022 Spot Bond					0.00000	100.34831				0.00	0	
Total BAYA5 SPOT										0.00	0	
Total For BAYA5										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	99.84583				0.00	0	
Total BAYA6 SPOT										0.00	0	
Total For BAYA6										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.57000	8.57000	8.57000	102.88504				0.00	0	
Total BAYA6 SPOT										0.00	0	
Total For BAYA6										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			11.09500	11.09500	11.09500	106.41342				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 31/03/2022 Spot Bond					0.00000	99.80397				0.00	0	
Total BAYA7 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 BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.46388				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.78591				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	99.78623				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.76105				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.01878				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.73294				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.66037				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	99.83661				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.84063				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	99.99724				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	99.84503				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	99.83574				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	99.92886				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.03754				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.02261				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.76215				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.04013				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	99.85063				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	99.84554				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	99.85025				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	99.81241				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.19546				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	99.80802				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.81314				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.20738				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	99.80401				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	99.81270				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.04000	8.04000	8.04000	101.86626				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.85537				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.80639				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.26827				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.58929				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.13821				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.22892				0.00	0	
Total BDX36 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 BDX36									0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.51471			0.00	0	
Total BDX37 SPOT									0.00	0	
Total For BDX37									0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.36000	106.65779	7.36000	106.57264			0.00	0	
Total BGL07 SPOT									0.00	0	
Total For BGL07									0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.43212			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	100.65641			0.00	0	
Total BGL15 SPOT									0.00	0	
Total For BGL15									0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.61500			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.21224			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.02963			0.00	0	60,000,00
Total BGL18 SPOT									0.00	0	60,000,00
Total For BGL18									0.00	0	60,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.03494			0.00	160,000,000	80,000,00
Total BGL19 SPOT									0.00	160,000,000	80,000,00
Total For BGL19									0.00	160,000,000	80,000,00
BGT01 On 12/09/2022 Spot Bond					0.00000	102.54940			0.00	0	
Total BGT01 SPOT									0.00	0	
Total For BGT01									0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.62556			0.00	0	
Total BID08 SPOT									0.00	0	
Total For BID08									0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.98779			0.00	0	
Total BID10 SPOT									0.00	0	
Total For BID10									0.00	0	
BID11 On 15/11/2023 Spot Bond			6.11000	107.24176	6.11000	107.17046			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.25404				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.80635				0.00	900,000,000	450,000,000
Total BID13 SPOT										0.00	900,000,000	450,000,000
Total For BID13										0.00	900,000,000	450,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	100.94184				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.82463				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.97568				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.27397				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.49400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.48600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	68.47300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.23600				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.40857				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP1: On 27/03/2022 Spot Bond					0.00000	99.94706				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.24212				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.49823				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.24487				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.72383				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.02104				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.75461				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.12942				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.69899				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.72677				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.45042				0.00	0	
Total BPPF31 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 BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.56943				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.63644				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	99.92354				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	99.43830				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.68493				0.00	200,000,000	100,000,000
Total CBL30 SPOT										0.00	200,000,000	100,000,000
Total For CBL30										0.00	200,000,000	100,000,000
CCT01: On 23/06/2023 Spot Bond			7.61500	107.01028	7.61500	106.92244				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02: On 12/06/2024 Spot Bond			7.78500	108.91607	7.78500	108.82470				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03: On 15/03/2025 Spot Bond			8.38500	110.85427	8.38500	110.75369				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04: On 17/07/2027 Spot Bond			9.80500	9.80500	9.80500	105.23597				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42: On 03/08/2023 Spot Bond					0.00000	101.12918				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43: On 08/02/2022 Spot Bond					0.00000	100.94545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.53864				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.57558				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.29521				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.37668				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.97405	4.77000	105.85700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.89200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.71658				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.22000	109.59965	7.22000	109.51378				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	111.99788	8.70700	113.38500				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.95267				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN37(On 26/07/2022 Spot Bond					0.00000	100.98310				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	104.42700				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37(On 20/03/2024 Spot Bond			10.98000	102.02083	10.98000	101.90040				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	109.51100				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	116.89578	6.50000	111.42000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	105.25800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.06449				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.61051				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.60521				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2022 Spot Bond			2.70000	176.91605	2.70000	176.80798				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.75000	142.60948	5.75000	142.47662				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			6.19000	140.80439	6.19000	140.66667				0.00	0	
Total CLN454 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 CLN454										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.57000	103.62408	6.57000	103.55052				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	100.26765				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	99.96290				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	100.05046				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.66687				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48 On 28/07/2022 Spot Bond			6.37000	105.36405	6.37000	105.29227				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 28/03/2022 Spot Bond					0.00000	100.05101				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	100.07525				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	100.43726				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			6.77000	111.15169	6.77000	111.06995				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.07380				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.22123				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.29187				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.76932				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.36368				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.21834				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.55617				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.86376				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.83182	9.96000	102.72144				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.59580	10.01000	101.48682				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.51271				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	99.94878	9.60000	99.86216				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52(On 12/03/2023 Spot Bond					0.00000	100.17861				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 27/02/2023 Spot Bond					0.00000	100.39796				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52(On 09/09/2022 Spot Bond			9.20000	102.77088	9.20000	102.66879				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2023 Spot Bond					0.00000	101.56457				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52(On 26/04/2023 Spot Bond					0.00000	101.24514				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52(On 21/02/2024 Spot Bond					0.00000	101.65419				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52(On 25/11/2022 Spot Bond					0.00000	100.69008				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53(On 12/03/2023 Spot Bond					0.00000	100.17861				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53(On 20/06/2023 Spot Bond					0.00000	100.06996				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53(On 18/07/2025 Spot Bond					0.00000	101.09356				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53(On 18/07/2025 Spot Bond			9.26500	107.79777	9.26500	107.69171				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53(On 18/07/2023 Spot Bond					0.00000	100.15345				0.00	0	
Total CLN536 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 CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.91842				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.24945				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	148.12100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.39735				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN543 On 17/01/2024 Spot Bond					0.00000	102.17326				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN544 On 21/08/2026 Spot Bond			8.73500	108.31527	8.73500	108.21466				0.00	0	
Total CLN544 SPOT										0.00	0	
Total For CLN544										0.00	0	
CLN545 On 29/03/2025 Spot Bond			8.78500	106.04363	8.78500	105.94295				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 12/11/2025 Spot Bond			8.87500	105.40541	8.87500	105.30432				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 18/04/2028 Spot Bond					0.00000	317.90470				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	100.62668				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.62994				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.49581				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.38648				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	124.51400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.67651				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.16254	10.19000	101.06211				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.73500	105.86907	8.73500	105.76910				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.71422				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.47771				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.60793				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.30021				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN568 On 11/02/2024 Spot Bond					0.00000	100.63560				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.96500	104.50798	8.96500	104.40676				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.66419				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.63911				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.14923				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.07632				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.04766				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	99.83715				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.66949				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.37456				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.13674				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.94727				0.00	0	
Total CLN584 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 CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.36474				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.22333				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.23109				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.15101				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.06654				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.93297				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.75343				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.17000	144.98205	4.17000	117.54238				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.48768				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	99.94144				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.48768				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	100.74501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.25927				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.21136				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.06654				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.06654				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.37800				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	103.33385				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.68223				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.59580				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.80529				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.08493				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.51207				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN609 On 30/04/2023 Spot Bond			9.32000	101.48747	9.32000	101.38593				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.87640				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.61669				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.27595				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.49477				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2023 Spot Bond					0.00000	100.74845				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	94.78200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.40615				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.45339				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.45990				0.00	0	
Total CLN619 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 CLN619										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	100.81953				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62 On 28/10/2022 Spot Bond					0.00000	100.81650				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 28/04/2022 Spot Bond					0.00000	100.83237				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	95.69700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.93477				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			6.35000	106.52107	6.35000	106.44872				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.64622				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	90.45115				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			11.89000	65.34090	11.89000	86.62312				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	100.53318				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			9.43500	103.55585	9.43500	103.45213				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.64337				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.53530				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.48320				0.00	460,000,000	230,000,000
Total CLN633 SPOT										0.00	460,000,000	230,000,000
Total For CLN633										0.00	460,000,000	230,000,000
CLN633 On 09/05/2022 Spot Bond					0.00000	100.74680				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.42116				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.49073				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.64053				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.65813				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.69743				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.95329				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.49333				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.06531				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN646 On 29/01/2022 Spot Bond					0.00000	100.86146				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.06542				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.79751				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.38409				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.64053				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.51697				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.64053				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	96.47100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.07794				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.55089				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.67793				0.00	0	
Total CLN658 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 CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.47000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.76300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	118.69100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	142.80600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.62455				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	101.51411				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.76563				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	105.13966				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	101.51310				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.42575				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.70690				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.23825				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.80196	146.59353	4.80196	119.03362				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.80196	146.59353	4.80196	119.03439				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.72112				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.75900				0.00	0	60,000,00
Total CLN677 SPOT										0.00	0	60,000,00
Total For CLN677										0.00	0	60,000,00
CLN677 On 21/12/2026 Spot Bond					0.00000	100.01674				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.73556				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.73343				0.00	0	60,000,00
Total CLN681 SPOT										0.00	0	60,000,00
Total For CLN681										0.00	0	60,000,00
CLN681 On 07/12/2023 Spot Bond					0.00000	100.25522				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.01472				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.01603				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.89699				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN687 On 21/12/2026 Spot Bond					0.00000	100.02486				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.02466				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.01796				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	99.99313				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.01808				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.75654				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.99777				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.45480				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.19557				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.34980				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.57140				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.98121				0.00	0	
Total CLN702 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 CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.07126				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.57199				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.77794				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.17423				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.01668				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	83.92556				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	84.17170				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.14899				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.54424				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.01701				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.01701				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.01701				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.95215				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.15784				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.93717				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.26340				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.32633				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.98230				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.01305				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.01305				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.01305				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.01386				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.01386				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN729 On 21/06/2025 Spot Bond					0.00000	100.01386				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.51420				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	86.56720				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	87.21519				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.16082				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.72143				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	96.14001				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.07159				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.07477				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	109.85600				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	94.75943				0.00	0	
Total CLN740 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 CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	100.63104				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	101.68657				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	99.88801				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	98.00300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.20501				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	100.47667				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2022 Spot Bond					0.00000	100.01803				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.93382				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74 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	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.17274				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	101.20240				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.92482				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.88658				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.10809				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.10495				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.64639				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.75597				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN764 On 21/07/2027 Spot Bond					0.00000	100.86646				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.44457				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.92482				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.01673				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.88603				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	100.56538				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.44783				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.92371				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.45269				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.97144				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.92000	6.92000	6.92000	114.39843				0.00	0	
Total CLN775 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 CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.42307				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.86583				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.51385				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.64459				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.58786				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	103.64578				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.57174				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.49909				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.49236				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.47510				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.01145				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.34357				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	100.20332				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	100.07223				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.04000	101.95454	8.04000	101.86626				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.67000	106.81908	7.67000	106.73077				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.00500	105.32195	10.00500	105.20902				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.66000	108.35481	6.66000	108.27683				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.20500	104.39466	7.20500	104.31348				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.79500	95.44723	11.79500	95.32710				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			10.38500	96.31960	10.38500	96.21250				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.57000	9.57000	9.57000	110.02970				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.50507				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DENG9 On 31/01/2023 Spot Bond					0.00000	101.01380			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DNG10 On 31/01/2022 Spot Bond					0.00000	100.11762			0.00	0	
Total DNG104 SPOT									0.00	0	
Total For DNG104									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.48297			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.48179			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.13500	9.13500	9.13500	104.25516			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.91041			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.52127			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.64000	107.03454	6.64000	106.95857		19,920,000,000,000.00	3,000,000,000	1,500,000,000	
Total DV23 SPOT								19,920,000,000,000.00	3,000,000,000	1,500,000,000	
Total For DV23								19,920,000,000,000.00	3,000,000,000	1,500,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	48.08223	100.00000	47.66027		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	48.08223	100.00000	47.66027		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	
DV24 On 18/02/2024 Spot Bond			7.15000	108.41989	7.15000	108.33713		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.45245	9.69000	103.34610		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.45245	9.69000	103.34610		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			11.76000	95.71937	11.76000	95.60055		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 DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.59751	10.10000	103.48662				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.59751	10.10000	103.48662				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.90011				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.26673				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.95695				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.88268				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.92762				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.71472				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.38202				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.15109				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	98.58139				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.74557				0.00	0	
Total DVFB26 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 DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.69326				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.62629				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.73423				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.85146				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.58196				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.15978				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.16576				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.28000	103.73454	5.28000	103.67521				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.68000	109.48257	6.68000	109.40311				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.91000	113.68841	4.91000	113.59160				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.78000	101.79604	4.78000	101.71164				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	138.94968	2.25000	138.87202				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.11500	147.25751	4.11500	147.14477				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.04300	133.97160	4.04300	133.87007				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.08500	130.94470	4.08500	130.84582				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.60000	115.60336	4.60000	115.50910				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.75000	103.87717	4.75000	103.79139				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	138.94968	2.25000	138.87202				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	176.55029				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	173.71977				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	134.50504				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN007 On 17/06/2025 Spot Bond					0.00000	133.44378				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	131.23881				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	121.94577				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	123.11815				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	117.97633				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	119.94238				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	99.22014				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.47000	102.67217	9.47000	102.56725				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.47500	11.47500	11.47500	94.84151				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.52500	11.52500	11.52500	99.46752				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			9.53500	9.53500	9.53500	101.27348				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.53500	9.53500	9.53500	107.02241				0.00	0	
Total EMM07 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 EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.51000	11.51000	11.51000	79.92817				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.80000	10.80000	10.80000	99.76464				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.51000	11.51000	11.51000	93.83645				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.30709				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.25751				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.17235				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.16815				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.65237				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	100.36374				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.41361				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	100.27353				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC4 On 12/03/2022 Spot Bond					0.00000	100.16663				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC51 On 10/11/2022 Spot Bond					0.00000	100.59763				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT007 On 03/06/2022 Spot Bond					0.00000	100.31602				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT007 On 03/06/2024 Spot Bond					0.00000	100.32450				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT007 On 16/04/2025 Spot Bond					0.00000	100.97528				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT007 On 10/09/2023 Spot Bond					0.00000	100.42159				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT007 On 30/10/2023 Spot Bond					0.00000	100.77843				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.02836				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	101.12174				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT007 On 11/11/2022 Spot Bond					0.00000	100.60434				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.57285				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.53102				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ERS3B On 17/08/2022 Spot Bond					0.00000	100.50581			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.57126			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.51085			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.53600			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.49780			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.48568			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.56115			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.00000	108.33852	6.00000	108.26893		12,000,000,000,000.00	2,000,000,000		
Total ES23 SPOT								12,000,000,000,000.00	2,000,000,000		
Total For ES23								12,000,000,000,000.00	2,000,000,000		
ES23/R On 25/01/2023 Spot Bond			10.00000	104.22330	10.00000	104.11281		0.00	0		
Total ES23/R2023 SPOT								0.00	0		
Total For ES23/R2023								0.00	0		
ES26 On 02/04/2026 Spot Bond			8.53500	99.45112	8.53500	99.35982		620,694,219,000.00	72,723,400	2,537,109,600	
Total ES26 SPOT								620,694,219,000.00	72,723,400	2,537,109,600	
Total For ES26								620,694,219,000.00	72,723,400	2,537,109,600	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.85739	7.85000	101.77124		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			11.20500	78.28552	11.20000	78.21794		854,495,541,000.00	76,260,200	338,914,400	
Total ES33 SPOT								854,495,541,000.00	76,260,200	338,914,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES33									854,495,541,000.00	76,260,200	338,914,40
ES33/R On 15/09/2033 Spot Bond			7.50000	102.13781	7.50000	102.05474			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.68500	76.92065	11.69000	76.79408			26,375,145,963,000.00	2,257,179,800	3,304,075,10
Total ES42 SPOT									16,375,145,963,000.00	2,257,179,800	3,304,075,10
Total For ES42									16,375,145,963,000.00	2,257,179,800	3,304,075,10
ES42/R On 25/04/2042 Spot Bond			8.50000	101.47438	8.50000	101.38160			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.26928			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.01417			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.06554			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.57768			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.49077			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.55146			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.57790			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.83868			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.36016			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.48822				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.74893				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.80225				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.66790				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.88922				0.00	0	190,000,00
Total FRB22 SPOT										0.00	0	190,000,00
Total For FRB22										0.00	0	190,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	101.48202				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.43513				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.55229				0.00	4,380,000,000	2,190,000,00
Total FRB25 SPOT										0.00	4,380,000,000	2,190,000,00
Total For FRB25										0.00	4,380,000,000	2,190,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.95777				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.11500	108.28397	8.11500	108.18935				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB28 On 02/12/2025 Spot Bond					0.00000	103.63558				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.99732				0.00	320,000,000	160,000,000
Total FRB29 SPOT										0.00	320,000,000	160,000,000
Total For FRB29										0.00	320,000,000	160,000,000
FRB30 On 19/04/2026 Spot Bond			8.03500	101.97906	8.03500	101.89082				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.47558				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.16000	177.00485	2.16000	176.90715				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.46000	315.67843	2.46000	315.49392				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.06500	3.06500	3.06500	154.14329				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.95000	202.18539	3.95000	202.03467				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.49000	4.49000	4.49000	106.50402				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.75000	4.75000	4.75000	222.76814				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.94000	98.71318	4.94000	98.62910				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.92000	99.06293	4.92000	98.97934				0.00	0	
Total FRBI50 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 FRB150										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			6.85000	6.85000	6.85000	82.57839				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			6.92000	6.92000	6.92000	81.77249				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.35000	4.35000	4.35000	148.42317				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	96.32847				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.81000	176.89796	2.81000	176.78778				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.67000	176.75673	3.67000	176.63011				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.16459				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.65290				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.17869				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.87674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.81029				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.49514				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.07153				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	115.40066				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.86916				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.09179				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	113.33968				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.06256				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	100.55206				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.58935				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.59996				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29! On 20/06/2024 Spot Bond					0.00000	100.20216				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30! On 25/04/2023 Spot Bond					0.00000	102.47438				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30! On 11/11/2024 Spot Bond					0.00000	102.78578				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30! On 31/05/2024 Spot Bond					0.00000	100.46863				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30! On 06/11/2023 Spot Bond					0.00000	101.76026				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30! On 27/02/2023 Spot Bond					0.00000	100.36892				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30! On 31/05/2024 Spot Bond					0.00000	101.82885				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30! On 20/06/2024 Spot Bond					0.00000	100.06124				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31! On 20/12/2024 Spot Bond					0.00000	100.07013				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31! On 20/06/2024 Spot Bond					0.00000	100.07686				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31! On 13/10/2026 Spot Bond					0.00000	100.56755				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31! On 15/09/2033 Spot Bond					0.00000	100.15818				0.00	0	
Total FRC316 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.88874				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.06927				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	100.07664				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	100.20955				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.07070				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	101.17060				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	100.74140				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	101.15418				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.38302				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.64866				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	101.00934				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	100.87223				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	103.07626				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.71069				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.93586				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.09050				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.01634				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	101.08577				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.08205				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.32080				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.17261				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.02802				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	100.92553				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/08/2023 Spot Bond					0.00000	100.42321				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.32313				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.04469				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.13474				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.04347				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.05379				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.69635				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.90949				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.09687				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.91016				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	101.27566				0.00	0	
Total FRC362 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.69656				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.72955				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	100.97488				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	100.10370				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.45305				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.17576				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.17627				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.05101				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.04610				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.18092				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.42366				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.13838				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	102.12589				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.06348				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.01847				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.07183				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 24/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.45000	3.45000	3.45000	176.67042				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.39000	3.39000	3.39000	176.68140				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.40000	3.40000	3.40000	176.67958				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.35000	106.19230	4.35000	106.10829				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.63000	117.02380	4.63000	116.92864				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.86351				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.51322				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.49795				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.18055				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.78337				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.35902				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.70425				0.00	0	190,000,00
Total FRJ27 SPOT										0.00	0	190,000,00
Total For FRJ27										0.00	0	190,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.02738				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.41684				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.02781				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.10800	4.10800	4.10800	107.36579				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.60000	4.60000	4.60000	117.37214				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.39505				0.00	0	
Total FRS103 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 FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.79621				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			4.74000	115.41474	4.74000	115.31954				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.60000	226.15090	4.60000	225.96648				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			4.88000	113.40506	4.88000	113.30984				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.63000	4.63000	4.63000	225.32244				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.90000	150.50778	3.90000	150.39708				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	131.66902	3.70500	131.57491				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.68000	116.28909	4.68000	116.19391				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.75000	222.95354	4.75000	222.76814				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.80000	221.89972	4.80000	221.71402				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.43000	122.37112	3.43000	152.49220				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.83000	221.27029	4.83000	221.08442				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.88000	113.40506	4.88000	113.30984				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.57000	195.25229	4.57000	195.09372				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.63000	103.33017	5.63000	103.23521				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.46000	196.46224	4.46000	196.30502				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.52000	195.80121	4.52000	195.64324				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.34000	210.88975	5.34000	210.70108				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.58000	103.96718	5.58000	103.87219				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.88000	4.88000	4.88000	113.30984				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.86000	113.68957	4.86000	113.59434				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.33000	197.90326	4.33000	197.74767				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.11000	215.49737	5.11000	215.30989				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS142 On 31/03/2028 Spot Bond			4.46000	196.46224	4.46000	196.30502				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.46000	196.46224	4.46000	196.30502				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			3.86100	203.20356	3.86100	203.05403				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.20000	149.19218	4.20000	149.07769				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			2.51000	176.94728	2.51000	176.84285				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.81000	192.64190	4.81000	192.48049				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.85000	192.21074	4.85000	192.04886				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.17000	149.32312	4.17000	149.20901				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.32500	197.95894	4.32500	197.80340				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.86000	4.86000	4.86000	191.94113				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	6.32425				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.97158				0.00	0	
Total FRS171 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 FRS171									0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.07220			0.00	0	
Total FRS172 SPOT									0.00	0	
Total For FRS172									0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total FRS176 SPOT									0.00	0	
Total For FRS176									0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.06602			0.00	200,000,000	50,000,000
Total FRS180 SPOT									0.00	200,000,000	50,000,000
Total For FRS180									0.00	200,000,000	50,000,000
FRS180 On 27/09/2025 Spot Bond					0.00000	99.93431			0.00	0	
Total FRS182 SPOT									0.00	0	
Total For FRS182									0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	214.87495			0.00	0	
Total FRS184 SPOT									0.00	0	
Total For FRS184									0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	152.67067			0.00	0	
Total FRS186 SPOT									0.00	0	
Total For FRS186									0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	196.84746			0.00	0	
Total FRS187 SPOT									0.00	0	
Total For FRS187									0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	44.24549			0.00	0	
Total FRS194 SPOT									0.00	0	
Total For FRS194									0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.64886			0.00	0	
Total FRS197 SPOT									0.00	0	
Total For FRS197									0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.74892			0.00	0	
Total FRS199 SPOT									0.00	0	
Total For FRS199									0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.63572			0.00	0	
Total FRS200 SPOT									0.00	0	
Total For FRS200									0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.44851			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.08906				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.50647				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.05527				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	102.24234				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.01634				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.47104				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	100.61664				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	104.30342				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	111.84506				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	101.95371				0.00	0	
Total FRS240 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.69631				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	76.52489				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.38492				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	121.21699				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.64479				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.68598				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.68751				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	104.79020				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.68293				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.31972				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	119.37280				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	99.90776				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.48316				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS263 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS264 On 31/03/2032 Spot Bond					0.00000	101.52623				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS267 On 22/06/2026 Spot Bond					0.00000	119.74536				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.53793				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS270 On 05/07/2022 Spot Bond					0.00000	117.00104				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	102.42801				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	111.80136				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	101.52856				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	100.46788				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	101.93324				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.03442				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.19783				0.00	0	
Total FRS280 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	101.28208				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 13/01/2022 Spot Bond					0.00000	100.80830				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.38500	9.38500	9.38500	103.75397				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.38500	9.38500	9.38500	103.75397				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.90195				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 14/02/2022 Spot Bond					0.00000	103.13511				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	100.84050				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			10.70900	10.70900	10.70900	96.78614				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 03/03/2022 Spot Bond					0.00000	100.28002				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.26000	2.26000	2.26000	316.66666				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.00000	318.36983	2.00000	318.19967				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.00000	2.00000	2.00000	318.19967				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.75000	177.07235	1.75000	176.98253				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.75000	177.07235	1.75000	176.98253				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.73893				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.58000	109.09178	4.58000	109.00365				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.12000	74.37740	4.12000	116.17821				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.32000	3.32000	3.32000	152.98756				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	151.73040				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.06000	3.06000	3.06000	312.00912				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.69000	5.69000	5.69000	104.77306				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX24 On 10/12/2024 Spot Bond			6.67500	111.27584	6.67500	111.19558				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.95500	112.81779	6.95500	112.73398				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.41500	110.50824	7.41500	110.41986				0.00	0	109,100,00
Total FRX26 SPOT										0.00	0	109,100,00
Total For FRX26										0.00	0	109,100,00
FRX27 On 07/03/2027 Spot Bond			7.53500	114.36415	7.53500	114.27072				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.04500	114.69056	8.04500	114.59228				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.56000	110.80565	8.56000	110.70475				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.81500	107.55009	8.81500	107.44930				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.07000	112.09282	9.07000	111.98361			1,814,000,000,000.00	200,000,000	220,000,00	
Total FRX32 SPOT									1,814,000,000,000.00	200,000,000	220,000,00	
Total For FRX32									1,814,000,000,000.00	200,000,000	220,000,00	
FRX45 On 14/04/2045 Spot Bond			10.50000	80.00925	10.50000	79.91932				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.37141				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.68658				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.46300				0.00	0	
Total FS6B1 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 FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.44121				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.45600				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.46035				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.83416				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.87931				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.93830				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.96777				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.52374				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.29163				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.61518				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.47663				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.42848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.42901				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.59443				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.09000	111.61034	4.09000	111.52546				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.25015				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.24900	108.54177	6.24900	108.46840				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.35608				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.48126				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.63500	108.80180	6.63500	108.72379				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.96449				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.82776				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.20677				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT25 On 09/03/2025 Spot Bond					0.00000	100.71794				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.24300				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.61487				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.92408				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.80960				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.36604				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.66862				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.55692				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.68862				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.87582				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.90070				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.74010				0.00	0	
Total GRT39 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 GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.77546				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.04357				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.48382				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.85665				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.89639				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.15573				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.89202				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.42683				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.34083				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.54436				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.05973				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	99.95184				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.34155				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.38845				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.54644				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.02357				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.34753				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.24351				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.89379				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.90025				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.90218				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.60000	314.86512	2.60000	314.67633				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.95000	2.95000	2.95000	319.65527				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HWAY3 On 28/08/2030 Spot Bond			10.16500	104.54197	10.16500	104.42937			57,533,900,000,000.00	5,660,000,000	2,830,000,00
Total HWAY30 SPOT									57,533,900,000,000.00	5,660,000,000	2,830,000,00
Total For HWAY30									57,533,900,000,000.00	5,660,000,000	2,830,000,00
HWAY3 On 28/02/2033 Spot Bond			4.68000	79.78214	4.68000	105.64277			93,600,000,000,000.00	20,000,000,000	10,000,000,00
Total HWAY33 SPOT									93,600,000,000,000.00	20,000,000,000	10,000,000,00
Total For HWAY33									93,600,000,000,000.00	20,000,000,000	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			11.10000	91.36099	11.10000	91.25378			12,670,761,000,000.00	1,141,510,000	4,300,976,20
Total HWAY34 SPOT									12,670,761,000,000.00	1,141,510,000	4,300,976,20
Total For HWAY34									12,670,761,000,000.00	1,141,510,000	4,300,976,20
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.87677	100.00000	12.76376			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.20000	90.29896	11.20000	90.19206			0.00	0	5,190,000,00
Total HWAY35 SPOT									0.00	0	5,190,000,00
Total For HWAY35									0.00	0	5,190,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.87492	100.00000	12.76193			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	101.10452			0.00	0	15,000,000,00
Total HWF11 SPOT									0.00	0	15,000,000,00
Total For HWF11									0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.90879			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.36947			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.75000	155.68070	2.75000	155.58533			96,459,450,450,000.00	35,076,163,800	481,830,635,20
Total I2025 SPOT									96,459,450,450,000.00	35,076,163,800	481,830,635,20
Total For I2025									96,459,450,450,000.00	35,076,163,800	481,830,635,20
I2029 On 31/03/2029 Spot Bond			3.62000	112.89535	3.62000	112.81521			318,943,119,442,000.00	88,105,834,100	301,425,263,10
Total I2029 SPOT									318,943,119,442,000.00	88,105,834,100	301,425,263,10
Total For I2029									318,943,119,442,000.00	88,105,834,100	301,425,263,10
I2033 On 28/02/2033 Spot Bond			3.85000	111.47021	3.85000	111.38806			105,465,910,935,000.00	27,393,743,100	297,346,007,90
Total I2033 SPOT									105,465,910,935,000.00	27,393,743,100	297,346,007,90

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 I2033									15,465,910,935,000.00	27,393,743,100	297,346,007,90
I2038 On 31/01/2038 Spot Bond			3.98000	127.09828	3.98000	127.00373			6,466,425,798,000.00	1,624,730,100	377,344,885,90
Total I2038 SPOT									6,466,425,798,000.00	1,624,730,100	377,344,885,90
Total For I2038									6,466,425,798,000.00	1,624,730,100	377,344,885,90
I2046 On 31/03/2046 Spot Bond			3.94000	116.43520	3.94000	116.34854			41,689,351,972,000.00	10,581,053,800	333,884,082,50
Total I2046 SPOT									1,689,351,972,000.00	10,581,053,800	333,884,082,50
Total For I2046									1,689,351,972,000.00	10,581,053,800	333,884,082,50
I2050 On 31/12/2050 Spot Bond			3.94000	118.64470	3.92000	119.00798			56,061,364,044,000.00	14,228,772,600	295,984,813,90
Total I2050 SPOT									16,061,364,044,000.00	14,228,772,600	295,984,813,90
Total For I2050									16,061,364,044,000.00	14,228,772,600	295,984,813,90
IBL101 On 24/05/2022 Spot Bond			6.08500	6.08500	6.08500	101.97054			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.72026			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.72000	314.17019	2.72000	313.97770			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.50176			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.99252			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.60971			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.72504			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.02915			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.38755			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.93801				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.60717				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.33974				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.03927				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.49465				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.09858				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.67176				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.61815				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.44514				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.54732				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.06236				0.00	200,000,000	50,000,000
Total IBL145 SPOT										0.00	200,000,000	50,000,000
Total For IBL145										0.00	200,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL147 On 03/07/2025 Spot Bond					0.00000	101.25920				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.37896				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.39467				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.47424				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.80119				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.77214				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.79827				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.63507				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.74074				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.66411				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.05846				0.00	0	
Total IBL162 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 IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.98586				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.45899				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.47622				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.87404				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.90552				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.40447				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.41829				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.19430				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.20094				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.06065				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.00429				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.79310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.67105				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.63765				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.30724				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.31769				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.58728				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.25487				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.24286				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.20268				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.23082				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.83000	1.83000	1.83000	176.96782				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.79000	110.47989	6.79000	110.39974				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IBL67 On 31/01/2022 Spot Bond			2.10000	177.01472	2.10000	176.91818			688,800,000,000.00	328,000,000	82,000,000
Total IBL67 SPOT									688,800,000,000.00	328,000,000	82,000,000
Total For IBL67									688,800,000,000.00	328,000,000	82,000,000
IBL78 On 25/11/2022 Spot Bond			5.16000	105.17997	5.16000	105.12078			0.00	0	
Total IBL78 SPOT									0.00	0	
Total For IBL78									0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.40955			0.00	0	
Total IBL98 SPOT									0.00	0	
Total For IBL98									0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.56000	103.38205	8.56000	103.28634			0.00	0	
Total IDCG06 SPOT									0.00	0	
Total For IDCG06									0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.07500	108.05785	10.07500	108.19104			0.00	0	
Total IDCG08 SPOT									0.00	0	
Total For IDCG08									0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.15500	107.08749	9.15500	106.98220			0.00	0	
Total IDCG11 SPOT									0.00	0	
Total For IDCG11									0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.16425			0.00	0	
Total IDCG13 SPOT									0.00	0	
Total For IDCG13									0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.67085			0.00	0	
Total IDCG15 SPOT									0.00	0	
Total For IDCG15									0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.25709			0.00	0	
Total IDCG16 SPOT									0.00	0	
Total For IDCG16									0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.66417			0.00	0	
Total IDCG17 SPOT									0.00	0	
Total For IDCG17									0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.15769			0.00	0	
Total IDCG18 SPOT									0.00	0	
Total For IDCG18									0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.94741			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	100.05890			0.00	0	
Total IDCG21 SPOT									0.00	0	
Total For IDCG21									0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.78395			0.00	0	
Total IDCG22 SPOT									0.00	0	
Total For IDCG22									0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	103.40008			0.00	0	1,000,000,00
Total IDCG23 SPOT									0.00	0	1,000,000,00
Total For IDCG23									0.00	0	1,000,000,00
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.13984			0.00	0	
Total IDCP07 SPOT									0.00	0	
Total For IDCP07									0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.88500	102.58426	7.88500	102.49712			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	104.02928			0.00	0	
Total INLV01 SPOT									0.00	0	
Total For INLV01									0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.93459			0.00	0	
Total INLV05 SPOT									0.00	0	
Total For INLV05									0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.72796			0.00	0	
Total INLV06 SPOT									0.00	0	
Total For INLV06									0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.27583			0.00	0	
Total INLV07 SPOT									0.00	0	
Total For INLV07									0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.41682			0.00	0	
Total INLV08 SPOT									0.00	0	
Total For INLV08									0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.27264			0.00	0	

Contract 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	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.39127				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,000,000.00
Total INLV11 SPOT										0.00	0	40,000,000.00
Total For INLV11										0.00	0	40,000,000.00
IPF18 On 22/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.02934				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.02151				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.29782				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.70882				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.02279				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.64889				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.66091				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	99.90176				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF31 On 25/03/2026 Spot Bond					0.00000	98.50170				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.26451				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.17108				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.50727				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.09814				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	101.11598	2.75000	101.08559				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.22000	188.27446	5.22000	188.10847				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.64753				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.25000	3.25000	3.25000	176.70708				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.10379				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.85900	176.88991	2.85900	176.77879				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.30689				0.00	0	
Total IV046 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 IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.24246				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.12000	189.32913	5.12000	189.16421				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.66011				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	101.42055				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.73278				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.71006				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.38579				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.37196				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.30350				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.11500				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.28469				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.00629				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.20144				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.57418				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.09660				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	99.95267				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.13984	7.40000	100.05990				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.86945				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.55854				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.98095				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC194 On 31/07/2022 Spot Bond			7.23000	102.93730	7.23000	102.85787				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	99.92631				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.70065				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.40474				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.43366	7.45000	102.35091				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.26616				0.00	600,000,000	300,000,000
Total IVC201 SPOT										0.00	600,000,000	300,000,000
Total For IVC201										0.00	600,000,000	300,000,000
IVC202 On 31/08/2022 Spot Bond			3.91012	103.77633	3.91012	104.66005				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.90110				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.47621				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.34009				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.68000	6.68000	6.68000	99.90013				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	100.36438				0.00	0	
Total IVC207 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 IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.26216				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.20000	4.20000	4.20000	99.81623				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.20000	4.20000	4.20000	99.73604				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.57103				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.25000	4.25000	4.25000	99.49028				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.35000	4.35000	4.35000	99.23130				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			4.35000	4.35000	4.35000	99.14922				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.35000	4.35000	4.35000	99.06727				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.35000	4.35000	4.35000	98.98547				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.07753				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.91858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP012 On 24/05/2022 Spot Bond					0.00000	100.54494				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP013 On 19/07/2024 Spot Bond					0.00000	100.95062				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	100.22727				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	101.01444				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	101.04070				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	101.20861				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.85524				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.14498				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.14546				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 24/10/2022 Spot Bond					0.00000	101.64002				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.63500	124.08369	8.63500	123.96783				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL06 On 04/10/2022 Spot Bond			6.58000	105.02470	6.58000	104.95001				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.32980				0.00	0	21,585,10
Total LGL07 SPOT										0.00	0	21,585,10
Total For LGL07										0.00	0	21,585,10
LGL08 On 28/02/2023 Spot Bond					0.00000	101.01713				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.50921				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.97707				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.24091				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.01524				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.20518				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.48642				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.49946				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.38042				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.13258				0.00	0	
Total MBF065 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 MBF065										0.00	0	
MBF065 On 17/11/2023 Spot Bond					0.00000	100.45041				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF068 On 28/05/2022 Spot Bond					0.00000	100.31345				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF069 On 28/05/2024 Spot Bond					0.00000	100.65712				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF070 On 17/09/2024 Spot Bond					0.00000	100.09575				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.15298				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP038 On 23/02/2023 Spot Bond					0.00000	100.44118				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP040 On 27/07/2023 Spot Bond					0.00000	100.76502				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP043 On 27/09/2023 Spot Bond					0.00000	100.34764				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP045 On 26/02/2022 Spot Bond					0.00000	100.49548				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP046 On 26/02/2024 Spot Bond					0.00000	100.39000				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP047 On 27/03/2022 Spot Bond					0.00000	99.94918				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP048 On 27/03/2024 Spot Bond					0.00000	99.94810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.64908				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.39129				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.94997				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.88500	7.88500	7.88500	114.70866				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.09900	106.93397	6.09900	106.86417				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.16895				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.16142				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.10869				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.53500	103.44817	8.53500	103.35320				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.22953				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.78500	97.27539	8.78500	97.91196				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN07 On 13/07/2022 Spot Bond					0.00000	101.76742				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.72222				0.00	0	500,000,00
Total MTN09 SPOT										0.00	0	500,000,00
Total For MTN09										0.00	0	500,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	102.77636				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.02572				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.96245				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.65034				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.63357				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.26078				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.81668				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.71620				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.26214				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.19489				0.00	0	
Total MTN20 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 MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.85873				0.00	0	160,000,00
Total MTN21 SPOT										0.00	0	160,000,00
Total For MTN21										0.00	0	160,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.93016				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.48000	102.69072	8.48000	102.59806				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.00633				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.36721				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.89579				0.00	400,000,000	200,000,00
Total MTN26 SPOT										0.00	400,000,000	200,000,00
Total For MTN26										0.00	400,000,000	200,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	100.92388				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.13570				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.35894				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.77125				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	99.93706				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.50775				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.54248				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.54240				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.49202				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.57018				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.06506				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.08339				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.15193				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.05670				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.07253				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.08595				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.09826				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM01 On 19/11/2022 Spot Bond			6.44500	102.42850	6.44500	102.35672				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.67000	109.11077	6.67000	109.03299				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.41500	108.24640	9.41500	108.13821				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.84623				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.86338				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.77149				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.81188				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.80060				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.76225				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.20259				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.23500	109.82323	6.23500	109.74875				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.53500	103.68744	5.53500	103.62501				0.00	0	
Total NBK15A 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 NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.05200	110.11875	7.05200	110.03582				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.03500	108.67816	8.03500	108.58412				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.06500	102.18810	6.06500	102.12192				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.13000	112.83453	7.13000	112.74769				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.36000	114.54884	8.36000	114.44690				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.42000	105.07121	5.42000	105.00914				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.08300	113.20430	7.08300	113.11727				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.06000	114.43767	8.06000	114.33779				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	100.60063				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.74000	5.74000	5.74000	109.11918				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.69654				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	41.36192	100.00000	40.99295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.49845				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27J On 10/05/2026 Spot Bond			7.73500	113.91339	7.73500	113.81791				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28J On 02/08/2023 Spot Bond			5.79000	110.36746	5.79000	110.29900				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29J On 31/07/2026 Spot Bond			7.56000	115.49578	7.56000	115.40266				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			6.32000	109.86509	6.32000	109.79080				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31J On 09/11/2023 Spot Bond			5.74000	107.66371	5.74000	107.59641				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.66548				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.09281				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.54271				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.21000	10.21000	10.21000	75.84560				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.63368				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK42I On 21/02/2022 Spot Bond					0.00000	100.61900				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.98990				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.10469				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.52327				0.00	0	190,000,00
Total NBK46B SPOT										0.00	0	190,000,00
Total For NBK46B										0.00	0	190,000,00
NBK47I On 15/02/2028 Spot Bond					0.00000	102.90131				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.22498				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.50832				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.47268				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.06532				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.00873				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.14592				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.74519				0.00	0	
Total NBKB55 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 NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.69414				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.83710				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.16229				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.59172				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.79245				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.53978				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.87100				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.99016				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.06399				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.38000	105.40431	9.38000	105.29761				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	

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					0.00000	100.06345				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.41500	104.95378	9.41500	104.84714				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.06399				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.06473				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.06581				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.15520				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.15520				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.51534				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	100.73825				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.64890				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.91010				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.77827				0.00	0	5,000,000.00
Total NGL05 SPOT										0.00	0	5,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL05										0.00	0	5,000,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	100.49215				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.39177				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	107.43857				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.20047				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.94689				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.49694				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.92322				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.62263				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.49814				0.00	1,880,000,000	940,000,00
Total NGT105 SPOT										0.00	1,880,000,000	940,000,00
Total For NGT105										0.00	1,880,000,000	940,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	103.89339				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.24250				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.62577				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.04636				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.15494				0.00	4,740,000,000	2,370,000,000
Total NGT1G SPOT										0.00	4,740,000,000	2,370,000,000
Total For NGT1G										0.00	4,740,000,000	2,370,000,000
NHM00 On 16/04/2022 Spot Bond					0.00000	102.05801				0.00	280,000,000	280,000,000
Total NHM007 SPOT										0.00	280,000,000	280,000,000
Total For NHM007										0.00	280,000,000	280,000,000
NHM00 On 26/04/2022 Spot Bond					0.00000	101.95628				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.60321				0.00	1,080,000,000	536,891,900
Total NHM011 SPOT										0.00	1,080,000,000	536,891,900
Total For NHM011										0.00	1,080,000,000	536,891,900
NHM01 On 13/06/2022 Spot Bond					0.00000	100.24424				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.21700				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.21586				0.00	8,060,000,000	7,513,100
Total NHM016 SPOT										0.00	8,060,000,000	7,513,100
Total For NHM016										0.00	8,060,000,000	7,513,100
NHM01 On 25/05/2023 Spot Bond					0.00000	103.20432				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.95073				0.00	0	30,000,000
Total NHM019 SPOT										0.00	0	30,000,000
Total For NHM019										0.00	0	30,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	104.12898				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 26/11/2026 Spot Bond					0.00000	100.62057				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	221.71402				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.83000	3.83000	3.83000	203.41047				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.50500	3.50500	3.50500	152.15556				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.91500	3.91500	3.91500	110.62927				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.73000	4.73000	4.73000	115.46473				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.61000	3.61000	3.61000	151.68574				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	202.53409	3.45000	202.39404				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.41000	3.41000	3.41000	152.58213				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.47500	3.47500	3.47500	207.54367				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.62000	205.99021	3.62000	205.84398				0.00	0	
Total NILB15 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 NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.84500	113.90351	4.84500	113.80830				0.00	0	48,102,00
Total NILB17 SPOT										0.00	0	48,102,00
Total For NILB17										0.00	0	48,102,00
NN014 On 10/09/2024 Spot Bond					0.00000	101.33050				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.36200				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.51380				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	136.53370				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.48930				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.60360				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.00870				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.49255				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.73640				0.00	200,000,000	50,000,00
Total NN034 SPOT										0.00	200,000,000	50,000,00
Total For NN034										0.00	200,000,000	50,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.78390				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	124.02180				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.20360				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.51637				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.44280				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	150.48590				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.69276				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	150.26810				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	150.09050				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.17474				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.31690				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.22330				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	94.97974				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN058 On 18/09/2025 Spot Bond					0.00000	98.05323				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.18369				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.27430				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.61621				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.54719				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.59360				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.47175				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.06850				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.22027				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.16123				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.06850				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.07403				0.00	0	
Total NN114 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 NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.42658				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.27256				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.36001				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	103.77740				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	131.52000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	127.70000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	133.75000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	132.12000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	132.98760				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	116.62280				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	92.93128				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	118.26800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	116.62280				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	99.93041				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	94.75853				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	105.05450				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.60045				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05 On 22/02/2022 Spot Bond					0.00000	95.52623				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.04167				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.02805				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.02805				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.06310				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF06(On 28/03/2022 Spot Bond					0.00000	99.94213				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06(On 29/12/2021 Spot Bond					0.00000	99.92809				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06(On 29/12/2021 Spot Bond					0.00000	99.92741				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06(On 04/01/2022 Spot Bond					0.00000	101.39263				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06(On 13/01/2022 Spot Bond					0.00000	100.97900				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06(On 13/01/2022 Spot Bond					0.00000	100.97900				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF06(On 31/10/2022 Spot Bond					0.00000	100.85764				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06(On 14/02/2022 Spot Bond					0.00000	100.56648				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF06(On 17/02/2022 Spot Bond					0.00000	100.49195				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF06(On 18/02/2022 Spot Bond					0.00000	100.48161				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF07(On 22/02/2022 Spot Bond					0.00000	100.44712				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF07(On 22/02/2022 Spot Bond					0.00000	100.44712				0.00	0	
Total NNF071 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 NNF071										0.00	0	
NNF07: On 23/02/2022 Spot Bond					0.00000	100.43315				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF07: On 22/02/2022 Spot Bond					0.00000	100.44712				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF07: On 26/05/2022 Spot Bond					0.00000	100.39344				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07: On 28/02/2022 Spot Bond					0.00000	100.34961				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF07: On 28/02/2022 Spot Bond					0.00000	100.34961				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	130.60513				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	85.33200				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	100.50257				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.50352				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.45949				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.37752				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	110.88896				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.53828				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.51647				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.41639				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.93911				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.42933				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.74000	106.36722	6.74000	106.28934				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.93000	200.17822	2.93000	200.05106				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.93500	112.31613	9.93500	112.19651			101,050,872,000.00	10,171,200	425,190,200	
Total NRA028 SPOT									101,050,872,000.00	10,171,200	425,190,200	
Total For NRA028									101,050,872,000.00	10,171,200	425,190,200	
NRA02 On 30/11/2028 Spot Bond			100.00000	13.35842	100.00000	13.23990			0.00	0		
Total NRA028/R186 SPOT									0.00	0		
Total For NRA028/R186									0.00	0		
NTC21 On 24/03/2022 Spot Bond					0.00000	100.13397				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.87020				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC26 On 07/12/2023 Spot Bond					0.00000	100.54776				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.15954				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.16155				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.05345				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.22093				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.36446				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.06135				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.31323				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.03000	103.77137	6.03000	103.70374				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.12500	113.86302	7.12500	113.77498				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			6.25500	106.31835	6.25500	106.24601				0.00	0	
Total OML09 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 OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.09000	113.53590	8.09000	113.43645				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.09899				0.00	0	60,000,00
Total OML11 SPOT										0.00	0	60,000,00
Total For OML11										0.00	0	60,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.94764				0.00	0	100,000,00
Total OML12 SPOT										0.00	0	100,000,00
Total For OML12										0.00	0	100,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.01389				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.48948				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.48291				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.42936				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.08160				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.39656				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.40333				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.20591				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.49943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.56021				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.56889				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.57757				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.73000	111.47193	7.63500	111.79415			084,595,346,110,000.00	787,140,407,000	2,094,613,084,10	
Total R186 SPOT									34,595,346,110,000.00	787,140,407,000	094,613,084,10	
Total For R186									34,595,346,110,000.00	787,140,407,000	094,613,084,10	
R197 On 07/12/2023 Spot Bond			1.65000	320.43752	1.65000	320.27847			28,428,772,185,000.00	17,229,558,900	97,178,133,20	
Total R197 SPOT									28,428,772,185,000.00	17,229,558,900	97,178,133,20	
Total For R197									28,428,772,185,000.00	17,229,558,900	97,178,133,20	
R202 On 07/12/2033 Spot Bond			3.80000	244.15335	3.80000	243.97529			19,096,800,060,000.00	5,025,473,700	222,987,123,40	
Total R202 SPOT									19,096,800,060,000.00	5,025,473,700	222,987,123,40	
Total For R202									19,096,800,060,000.00	5,025,473,700	222,987,123,40	
R2023 On 28/02/2023 Spot Bond			5.11500	105.49572	5.07000	105.48907			665,774,870,986,500.00	130,161,265,100	420,436,071,10	
Total R2023 SPOT									665,774,870,986,500.00	130,161,265,100	420,436,071,10	
Total For R2023									665,774,870,986,500.00	130,161,265,100	420,436,071,10	
R2030 On 31/01/2030 Spot Bond			9.37000	95.59463	9.30000	95.87246			445,451,297,562,000.00	1,541,670,362,600	2,043,113,771,40	
Total R2030 SPOT									445,451,297,562,000.00	1,541,670,362,600	2,043,113,771,40	
Total For R2030									445,451,297,562,000.00	1,541,670,362,600	2,043,113,771,40	
R2032 On 31/03/2032 Spot Bond			9.82000	91.98623	9.76000	92.24703			599,631,057,552,000.00	264,728,213,600	1,069,742,085,80	
Total R2032 SPOT									599,631,057,552,000.00	264,728,213,600	1,069,742,085,80	
Total For R2032									599,631,057,552,000.00	264,728,213,600	1,069,742,085,80	
R2035 On 28/02/2035 Spot Bond			10.27500	92.90785	10.28000	92.77195			690,074,094,417,500.00	456,454,899,700	1,150,752,076,20	
Total R2035 SPOT									690,074,094,417,500.00	456,454,899,700	1,150,752,076,20	
Total For R2035									690,074,094,417,500.00	456,454,899,700	1,150,752,076,20	
R2037 On 31/01/2037 Spot Bond			10.50000	88.46569	10.49000	88.43388			455,149,653,500,000.00	424,299,967,000	985,379,700,00	
Total R2037 SPOT									455,149,653,500,000.00	424,299,967,000	985,379,700,00	
Total For R2037									455,149,653,500,000.00	424,299,967,000	985,379,700,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040 On 31/01/2040 Spot Bond			10.62000	90.74263	10.62500	90.60485		434,783,899,104,000.00	323,425,979,200	079,284,000,00	
Total R2040 SPOT								14,783,899,104,000.00	323,425,979,200	079,284,000,00	
Total For R2040								14,783,899,104,000.00	323,425,979,200	079,284,000,00	
R2044 On 31/01/2044 Spot Bond			10.66500	87.40183	10.67000	87.26669		187,014,943,664,000.00	111,300,041,600	358,559,299,00	
Total R2044 SPOT								17,014,943,664,000.00	111,300,041,600	358,559,299,00	
Total For R2044								17,014,943,664,000.00	111,300,041,600	358,559,299,00	
R2048 On 28/02/2048 Spot Bond			10.61000	86.49177	10.62000	86.31761		888,395,659,722,000.00	649,236,160,200	255,910,320,00	
Total R2048 SPOT								18,395,659,722,000.00	649,236,160,200	255,910,320,00	
Total For R2048								18,395,659,722,000.00	649,236,160,200	255,910,320,00	
R209 On 31/03/2036 Spot Bond			10.25500	71.84121	10.25000	71.79127		714,853,272,685,000.00	167,221,187,000	548,268,481,40	
Total R209 SPOT								14,853,272,685,000.00	167,221,187,000	548,268,481,40	
Total For R209								14,853,272,685,000.00	167,221,187,000	548,268,481,40	
R210 On 31/03/2028 Spot Bond			3.12000	211.91204	3.12000	211.77305		125,834,791,992,000.00	40,331,664,100	168,756,123,60	
Total R210 SPOT								15,834,791,992,000.00	40,331,664,100	168,756,123,60	
Total For R210								15,834,791,992,000.00	40,331,664,100	168,756,123,60	
R212 On 31/01/2022 Spot Bond			1.50000	177.11352	1.50000	177.02853		192,200,000,000,000.00	794,800,000,000	537,700,000,00	
Total R212 SPOT								12,200,000,000,000.00	794,800,000,000	537,700,000,00	
Total For R212								12,200,000,000,000.00	794,800,000,000	537,700,000,00	
R213 On 28/02/2031 Spot Bond			9.64500	86.41837	9.57500	86.70544		415,509,666,145,500.00	43,080,317,900	766,094,018,40	
Total R213 SPOT								15,509,666,145,500.00	43,080,317,900	766,094,018,40	
Total For R213								15,509,666,145,500.00	43,080,317,900	766,094,018,40	
R214 On 28/02/2041 Spot Bond			10.61500	68.68894	10.62000	68.58076		376,009,086,955,500.00	883,279,235,700	711,585,771,30	
Total R214 SPOT								16,009,086,955,500.00	883,279,235,700	711,585,771,30	
Total For R214								16,009,086,955,500.00	883,279,235,700	711,585,771,30	
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.94164		0.00	0	0	
Total RDFB11 SPOT								0.00	0	0	
Total For RDFB11								0.00	0	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.65288		0.00	0	0	
Total RDFB12 SPOT								0.00	0	0	
Total For RDFB12								0.00	0	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.28330		0.00	0	0	
Total RDFB14 SPOT								0.00	0	0	
Total For RDFB14								0.00	0	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.44298		0.00	0	0	
Total RDFB15 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.57138				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.02710				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.69192				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.10537				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.02801				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.02929				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	99.92800				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.42777				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.18767				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.48865				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.91065				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.74840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.11474				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	100.26778				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	100.43643				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.98205				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.39461				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.43789				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.86142				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.23930				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40: On 13/10/2022 Spot Bond					0.00000	101.09082				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41: On 30/11/2022 Spot Bond					0.00000	100.39505				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES49 On 03/08/2023 Spot Bond					0.00000	100.98216				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.99086				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.67746				0.00	1,072,000,000	536,000,000
Total RES52 SPOT										0.00	1,072,000,000	536,000,000
Total For RES52										0.00	1,072,000,000	536,000,000
RES53 On 20/09/2025 Spot Bond					0.00000	100.06285				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			6.75000	105.42947	6.75000	105.35258				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.83000	93.12256	11.83000	93.00502				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.87500	98.83454	10.87500	98.72023				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.20696				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.99000	98.60847	9.99000	98.50347				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.23000	103.53977	5.23000	103.48171				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.72616			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.76433			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.59500	110.18299	7.59500	110.09228			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.17600			0.00	0	140,000,00
Total SBS21 SPOT									0.00	0	140,000,00
Total For SBS21									0.00	0	140,000,00
SBS27 On 20/02/2024 Spot Bond			6.67500	110.36629	6.67500	110.28755			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.67000	102.68741	7.67000	102.60205			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.80500	109.08517	7.80500	108.99343			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.95500	110.45178	6.95500	110.36838			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.14000	109.06106	7.14000	108.97793			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.74500	109.50776	8.74500	109.40593			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.70000	104.84989	5.70000	104.78479			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.24000	112.64081	7.24000	112.55233			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.92000	114.76717	7.92000	114.66871				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.96500	108.95239	5.96500	108.88281				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.52140				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.85231				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.39000	104.30098	4.39000	104.25103				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.35500	6.35500	6.35500	110.50069				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.00619				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.68249				0.00	0	100,000,0€
Total SBS53 SPOT										0.00	0	100,000,0€
Total For SBS53										0.00	0	100,000,0€
SBS55 On 12/06/2022 Spot Bond					0.00000	100.61214				0.00	200,000,000	50,000,0€
Total SBS55 SPOT										0.00	200,000,000	50,000,0€
Total For SBS55										0.00	200,000,000	50,000,0€
SBS56 On 12/06/2022 Spot Bond			5.12500	102.09534	5.12500	102.03934				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.58232				0.00	0	140,000,0€
Total SBS57 SPOT										0.00	0	140,000,0€
Total For SBS57										0.00	0	140,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS58 On 12/06/2027 Spot Bond					0.00000	102.89100				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.32952				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.35669				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.58810				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.84789				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.22833				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.17218				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.83023				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.76826				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.34288				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.05000	318.07587	2.05000	317.90411				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	220.87502				0.00	0	
Total SBSI14 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 SBSI14									0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.47046			0.00	0	
Total SBSS01 SPOT									0.00	0	
Total For SBSS01									0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.48616			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	100.78162			0.00	0	
Total SBT101 SPOT									0.00	0	
Total For SBT101									0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.26517			0.00	0	
Total SBT102 SPOT									0.00	0	
Total For SBT102									0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.14327			0.00	7,680,000,000	3,840,000,000
Total SBT103 SPOT									0.00	7,680,000,000	3,840,000,000
Total For SBT103									0.00	7,680,000,000	3,840,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	103.96441			0.00	0	
Total SBT104 SPOT									0.00	0	
Total For SBT104									0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		146,000,000,000,000.00	1,460,000,000	730,000,000	
Total SBT105 SPOT								16,000,000,000,000.00	1,460,000,000	730,000,000	
Total For SBT105								16,000,000,000,000.00	1,460,000,000	730,000,000	
SBT106 On 31/12/2026 Spot Bond					0.00000	99.85663			0.00	1,020,000,000	510,000,000
Total SBT106 SPOT									0.00	1,020,000,000	510,000,000
Total For SBT106									0.00	1,020,000,000	510,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	102.73986			0.00	0	
Total SBT201 SPOT									0.00	0	
Total For SBT201									0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.81803			0.00	0	
Total SBT202 SPOT									0.00	0	
Total For SBT202									0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.44000	107.78024	6.44000	107.70520			0.00	0	
Total SBT203 SPOT									0.00	0	
Total For SBT203									0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.53573			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.37406				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	106.85533				0.00	0	500,000,00
Total SBT207 SPOT										0.00	0	500,000,00
Total For SBT207										0.00	0	500,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	102.82244				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.07387				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	101.10396				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.52572				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.54536				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.57500	101.08931	8.57500	102.18299				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.56202				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.62950				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.58322				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.57790				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.62032				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.56737				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.62032				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.60970				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.68388				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.58858				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.64151				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.63619				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.83000	108.46130	6.83000	108.38128				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.29200				0.00	0	22,826,10
Total SNT04 SPOT										0.00	0	22,826,10
Total For SNT04										0.00	0	22,826,10
SNT05 On 30/11/2025 Spot Bond					0.00000	100.38924				0.00	0	
Total SNT05 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 SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.60530				0.00	200,000,000	700,000,000
Total SOLB01 SPOT										0.00	200,000,000	700,000,000
Total For SOLB01										0.00	200,000,000	700,000,000
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.75909				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.78346				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.44644				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.45686				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	99.97186				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.17488				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.09399				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.29052				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.36559				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.20948				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.46606				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.93921				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	99.89671				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.16500	4.16500	4.16500	149.23090				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.61000	111.99559	7.61000	111.90371				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.06500	89.60629	9.06500	89.51855				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.97991				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.07933				0.00	0	100,000,00
Total SSN040 SPOT										0.00	0	100,000,00
Total For SSN040										0.00	0	100,000,00
SSN04 On 13/10/2023 Spot Bond			6.47000	107.56572	6.47000	107.49047				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.88000	113.40506	4.88000	113.30984				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.43155				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.84597				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 05/04/2027 Spot Bond					0.00000	101.65431				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.68000	2.68000	2.68000	314.21035				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.87849				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.74761				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	101.02447				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.55000	3.55000	3.55000	151.95399				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.88000	4.88000	4.88000	113.30984				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.46000	4.46000	4.46000	106.71493				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.30000	4.30000	4.30000	198.08231				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.40208				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.39461				0.00	0	
Total SSN069 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 SSN069										0.00	0	
SSN07 On 28/02/2022 Spot Bond					0.00000	100.37622				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.14657				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.14316				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07 On 15/06/2028 Spot Bond					0.00000	103.79763				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	103.40987				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07 On 19/06/2023 Spot Bond					0.00000	100.06322				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07 On 13/07/2023 Spot Bond					0.00000	101.10496				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08 On 27/08/2024 Spot Bond					0.00000	100.41157				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08 On 12/09/2025 Spot Bond					0.00000	100.18802				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08 On 05/11/2023 Spot Bond					0.00000	100.73553				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			4.67500	4.67500	4.67500	224.36052				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	98.94282				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.93825				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.30966				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.42510				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.27828				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.96500	92.50374	9.96500	92.40602				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.02543				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.45000	95.17066	4.45000	196.41557				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.85500	91.96755	4.85500	220.56138				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.65591				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.59759				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	101.69241				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12(On 11/03/2022 Spot Bond					0.00000	100.16251				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.30925				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12(On 22/02/2022 Spot Bond					0.00000	95.67632				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN13(On 22/03/2022 Spot Bond					0.00000	100.04031				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13(On 04/01/2022 Spot Bond					0.00000	101.39381				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN13(On 03/01/2022 Spot Bond					0.00000	101.40288				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	101.06198				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 18/01/2022 Spot Bond					0.00000	101.22130				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN13(On 28/12/2021 Spot Bond					0.00000	99.94279				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN13(On 19/01/2022 Spot Bond					0.00000	100.91008				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	100.99545				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	101.19101				0.00	0	
Total SSN139 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 SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	101.02676				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.76933				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	100.98110				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 18/02/2022 Spot Bond					0.00000	100.47668				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14 On 18/02/2022 Spot Bond					0.00000	100.47175				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN14 On 28/02/2022 Spot Bond					0.00000	100.38256				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.24750				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14 On 15/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN147 SPOT										0.00	0	
Total For SSN147										0.00	0	
SST20 On 08/12/2026 Spot Bond					0.00000	100.27531				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.10500	105.02696	8.10500	104.93530				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.40815				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.44902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.44728				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.46884				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.46016				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.51401	7.21000	102.43512				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.98561	7.72000	101.34073				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.23738				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.48279				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.71277				0.00	0	50,000,0€
Total TFS154 SPOT										0.00	0	50,000,0€
Total For TFS154										0.00	0	50,000,0€
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.77712				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.20046				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.12945				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.68105				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161On 27/05/2022 Spot Bond					0.00000	100.45330				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162On 27/05/2024 Spot Bond					0.00000	100.01394				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163On 22/10/2022 Spot Bond					0.00000	101.04598				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164On 22/10/2024 Spot Bond					0.00000	101.55227				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165On 15/10/2023 Spot Bond					0.00000	100.80314				0.00	0	50,000,0€
Total TFS165 SPOT										0.00	0	50,000,0€
Total For TFS165										0.00	0	50,000,0€
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.03682				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167On 27/09/2024 Spot Bond					0.00000	99.95129				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.94853				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.31681				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.33120				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 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 TH10A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.48029				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.87774				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.42227				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.46558				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.44645				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.50557				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.67468				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.71105				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.54639				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.79788				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.52555				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.44818				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.97183				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.71027				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.58810				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.71207				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.95758	8.49000	102.86456				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.62733				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.47339				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.45165				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.47078				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.01055	5.76000	101.94760				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.48991				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B: On 21/08/2024 Spot Bond					0.00000	100.52119				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.52292				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.51684				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.55853				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.54724				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.70331				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.77685				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.73360				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.50788				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.49487				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.53910				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.51916				0.00	0	
Total TH17C2 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 TH17C2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.69836				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.66637				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.39494				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.40816				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.16807				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.17000	104.72753	6.17000	104.65723				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.82000	109.66002	6.82000	109.57879				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.12680				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.10818				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.10500	104.99854	8.10500	104.90690				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.46297				0.00	0	100,000,00
Total TL29 SPOT										0.00	0	100,000,00
Total For TL29										0.00	0	100,000,00
TL30 On 10/06/2024 Spot Bond					0.00000	100.11564				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.55583			0.00	0	500,000,00
Total TL31 SPOT									0.00	0	500,000,00
Total For TL31									0.00	0	500,000,00
TL32 On 09/02/2027 Spot Bond					0.00000	100.64264			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.72000	108.54373	6.72000	108.46448		103,853,568,000.00	15,454,400	1,110,000,00	
Total TN23 SPOT								103,853,568,000.00	15,454,400	1,110,000,00	
Total For TN23								103,853,568,000.00	15,454,400	1,110,000,00	
TN23/R On 06/11/2023 Spot Bond			100.00000	31.93082	100.00000	31.64597		0.00	0		
Total TN23/R2023 SPOT								0.00	0		
Total For TN23/R2023								0.00	0		
TN25 On 19/08/2025 Spot Bond			8.41500	106.70698	8.41500	106.61142		185,781,321,000.00	22,077,400	1,661,265,70	
Total TN25 SPOT								185,781,321,000.00	22,077,400	1,661,265,70	
Total For TN25								185,781,321,000.00	22,077,400	1,661,265,70	
TN25/R On 19/08/2025 Spot Bond			100.00000	17.39213	100.00000	17.23950		0.00	0		
Total TN25/R186 SPOT								0.00	0		
Total For TN25/R186								0.00	0		
TN27 On 14/11/2027 Spot Bond			9.50500	98.38527	9.50500	98.28437		3,221,333,847,000.00	338,909,400	18,719,649,20	
Total TN27 SPOT								3,221,333,847,000.00	338,909,400	18,719,649,20	
Total For TN27								3,221,333,847,000.00	338,909,400	18,719,649,20	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.59680	100.00000	10.50227		0.00	0		
Total TN27/R186 SPOT								0.00	0		
Total For TN27/R186								0.00	0		
TN30 On 09/10/2030 Spot Bond			10.85000	100.32343	10.85000	100.20701		64,883,000,000,000.00	5,980,000,000	4,190,000,00	
Total TN30 SPOT								64,883,000,000,000.00	5,980,000,000	4,190,000,00	
Total For TN30								64,883,000,000,000.00	5,980,000,000	4,190,000,00	
TN30/R On 09/10/2030 Spot Bond			8.00000	117.83823	8.00000	117.73669		0.00	0		
Total TN30/R2030 SPOT								0.00	0		
Total For TN30/R2030								0.00	0		
TN40 On 09/10/2040 Spot Bond			11.81000	94.38961	11.81000	94.27067		0.00	0	720,000,00	
Total TN40 SPOT								0.00	0	720,000,00	
Total For TN40								0.00	0	720,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40/R On 09/10/2040 Spot Bond			10.75000	102.32801	10.75000	102.21034				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	100.05832				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.34951				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.05884				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.36675				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	100.11017	7.61000	100.08211				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	100.05045				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.30731				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A1 On 14/11/2022 Spot Bond					0.00000	99.91190				0.00	0	
Total TRA3A1 SPOT										0.00	0	
Total For TRA3A1										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			6.18000	103.48590	6.18000	103.41632				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.54933				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B1 On 14/11/2022 Spot Bond					0.00000	100.71647				0.00	0	
Total TRA3B1 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 TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.11456				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.01837				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.07323				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.47000	107.68867	6.47000	107.61335				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.01837				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.07323				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.77769	8.62000	101.68334				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.00239				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.95358				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.06643				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.38409				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.08402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.51354				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	99.32900				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	98.95557				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	98.86909				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	98.16853				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	96.28216				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.43883				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.08241				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.85290				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.86599				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.79812				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC38 On 24/01/2022 Spot Bond					0.00000	100.73067				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.65324				0.00	0	
Total TWC390 SPOT										0.00	0	
Total For TWC390										0.00	0	
TWC39 On 04/02/2022 Spot Bond					0.00000	100.56021				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	100.38137				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.33370				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.20339				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.11910				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.93500	108.03020	9.93500	107.91453				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.54084				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.60973				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.64151				0.00	520,000,000	260,000,000
Total UU1B01 SPOT										0.00	520,000,000	260,000,000
Total For UU1B01										0.00	520,000,000	260,000,000
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.77909				0.00	200,000,000	100,000,000
Total UU1C01 SPOT										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1C01										0.00	200,000,000	100,000,000
VKE10 On 08/07/2022 Spot Bond					0.00000	101.13971				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.39160				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.43065				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.52667				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.54782				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.42567				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.39665				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.17624				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT												
Total for SPOT :												
Total Futures												
Total Options										0.00	0	126,58
Grand Total:												