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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/12/2021

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			11.23436	79.12627	11.26755	78.95070			0.00	0	26
ES33 On 05/05/2022 Bond Future			11.46375	76.30198	11.49828	76.12460			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.70288	77.20315	11.73888	77.02366			0.00	0	
ES33 On 03/11/2022 Bond Future			11.94526	74.44963	11.98279	74.26801			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/02/2022 Bond Future			11.68915	77.90980	11.72717	77.67766			0.00	0	3,51
ES42 On 05/05/2022 Bond Future			11.90370	74.58993	11.94331	74.35532			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			12.12120	75.46932	12.16251	75.23181			0.00	0	
ES42 On 03/11/2022 Bond Future			12.34208	72.21455	12.38517	71.97421			0.00	0	
Total ES42 Future									0.00	0	4,70
Total For ES42									0.00	0	4,70
I2025 On 03/02/2022 Bond Future			155.05781	155.05781	154.91499	154.91499			0.00	0	5,51
I2025 On 05/05/2022 Bond Future			156.92576	156.92576	156.78191	156.78191			0.00	0	11
I2025 On 04/08/2022 Bond Future			157.26318	157.26318	157.11773	157.11773			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	03/11/2022	Bond Future			159.25060	159.25060	159.10357	159.10357			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			113.49809	113.49809	113.49203	113.49203			0.00	0	3,87
I2029	On	05/05/2022	Bond Future			113.66425	113.66425	113.65862	113.65862			0.00	0	58
I2029	On	04/08/2022	Bond Future			115.07745	115.07745	115.07186	115.07186			0.00	0	
I2029	On	03/11/2022	Bond Future			115.30691	115.30691	115.30139	115.30139			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			113.27331	113.27331	111.62485	111.62485			0.00	0	7,28
I2033	On	05/05/2022	Bond Future			113.35468	113.35468	111.68691	111.68691			0.00	0	2,11
I2033	On	04/08/2022	Bond Future			114.76395	114.76395	113.07556	113.07556			0.00	0	
I2033	On	03/11/2022	Bond Future			114.90872	114.90872	113.19920	113.19920			0.00	0	
Total I2033 Future												0.00	0	9,40
Total For I2033												0.00	0	9,40
I2038	On	03/02/2022	Bond Future			127.64432	127.64432	127.63676	127.63676			0.00	0	6,10
I2038	On	05/05/2022	Bond Future			129.18209	129.18209	129.17490	129.17490			0.00	0	6,10
I2038	On	04/08/2022	Bond Future			128.97296	128.97296	128.96582	128.96582			0.00	0	
I2038	On	03/11/2022	Bond Future			130.60309	130.60309	130.59602	130.59602			0.00	0	
Total I2038 Future												0.00	0	6,78
Total For I2038												0.00	0	6,78
I2046	On	03/02/2022	Bond Future			118.45435	118.45435	117.05165	117.05165			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			117.99402	117.99402	116.57497	116.57497			0.00	0	1,10
I2046	On	04/08/2022	Bond Future			119.46105	119.46105	118.02458	118.02458			0.00	0	
I2046	On	03/11/2022	Bond Future			119.04642	119.04642	117.59184	117.59184			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			120.41775	120.41775	120.41048	120.41048			0.00	0	9,28
I2050	On	05/05/2022	Bond Future			121.86810	121.86810	121.86130	121.86130			0.00	0	3,10
I2050	On	04/08/2022	Bond Future			121.36771	121.36771	121.36093	121.36093			0.00	0	
I2050	On	03/11/2022	Bond Future			122.90159	122.90159	122.89505	122.89505			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			7.79593	112.17102	7.83425	112.00828		5.73	0.00	0	69,86
R186	On	05/05/2022	Bond Future			8.00439	113.49447	8.04527	113.33032		5.67	0.00	0	4,57
R186	On	04/08/2022	Bond Future			8.23066	109.54516	8.27452	109.37899		5.77	0.00	0	
R186	On	03/11/2022	Bond Future			8.46367	110.95404	8.51080	110.78617		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 Intert
Total R186 Future												0.00	0	74,37
R186	On	03/02/2022	Bond Future	7.28	Call			144.29000	0.14429	161,760	5.59	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,527.59000	2.52759	2,382,320	5.59	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			150.36000	0.15036	168,470	5.59	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,490.10000	2.49010	2,345,470	5.59	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			156.64000	0.15664	175,400	5.60	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,452.83000	2.45283	2,308,850	5.60	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,156.85000	2.15685	2,253,000	5.79	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,101.27000	1.10127	1,033,270	5.79	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,181.96000	2.18196	2,278,730	5.80	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,086.76000	1.08676	1,019,380	5.80	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,258.36000	2.25836	2,357,000	5.81	0.00	0	4%
R186	On	05/05/2022	Bond Future	7.88	Call			1,230.22000	1.23022	1,297,780	5.63	0.00	0	4%
R186	On	05/05/2022	Bond Future	7.88	Put			1,895.74000	1.89574	1,799,150	5.63	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,755.35000	1.75535	1,840,440	5.72	0.00	0	4%
R186	On	05/05/2022	Bond Future	8.14	Put			1,376.15000	1.37615	1,297,090	5.72	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,131.88000	2.13188	2,227,390	5.79	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			324.21000	0.32421	297,790	6.33	0.00	0	4%
R186	On	05/05/2022	Bond Future	6.73	Call			116.25000	0.11625	126,760	5.29	0.00	0	3,6%
R186	On	05/05/2022	Bond Future	6.73	Put			5,555.50000	5.55550	5,401,860	5.29	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			411.24000	0.41124	441,710	5.34	0.00	0	4%
R186	On	05/05/2022	Bond Future	7.28	Put			3,535.82000	3.53582	3,402,140	5.34	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			624.67000	0.62467	666,430	5.45	0.00	0	3,6%
R186	On	05/05/2022	Bond Future	8.35	Put			1,044.40000	1.04440	978,890	5.81	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			703.68000	0.70368	654,710	5.98	0.00	0	4,0%
R186	On	05/05/2022	Bond Future	8.94	Call			3,977.02000	3.97702	4,106,040	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			460.24000	0.46024	425,110	6.17	0.00	0	4%
R186	On	05/05/2022	Bond Future	9.18	Call			4,760.13000	4.76013	4,897,860	6.33	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			2,922.01000	2.92201	2,799,620	5.45	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,115.94000	1.11594	1,047,300	5.79	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			3,057.30000	3.05730	3,172,480	5.98	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,992.04000	5.99204	6,129,970	6.69	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			476.97000	0.47697	448,730	6.69	0.00	0	3,6%
R186	On	04/08/2022	Bond Future	6.96	Call			278.93000	0.27893	299,040	5.09	0.00	0	3,6%
R186	On	04/08/2022	Bond Future	6.96	Put			5,400.74000	5.40074	5,254,680	5.09	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,396.37000	1.39637	1,461,550	5.64	0.00	0	3,6%
R186	On	04/08/2022	Bond Future	7.96	Put			2,595.07000	2.59507	2,494,080	5.64	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,715.64000	1.71564	1,790,080	5.72	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,226.30000	2.22630	2,134,570	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 Inter
R186	On	04/08/2022	Bond Future	8.15	Call		1,734.19000	1.73419	1,809,140	5.73	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		2,206.78000	2.20678	2,115,560	5.73	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		1,696.87000	1.69687	1,770,800	5.72	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put		2,245.61000	2.24561	2,153,370	5.72	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		2,244.98000	2.24498	2,161,690	5.64	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,345.76000	2.34576	2,429,530	5.63	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,277.47000	2.27747	2,193,370	5.63	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,365.02000	2.36502	2,449,190	5.64	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,261.18000	2.26118	2,177,480	5.64	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,384.35000	2.38435	2,468,930	5.64	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											0.00	0	99,10
R197	On	03/02/2022	Bond Future			322.11392	322.11392	322.11386	322.11386		0.00	0	1,13
R197	On	05/05/2022	Bond Future			325.99382	325.99382	325.99514	325.99514		0.00	0	23
R197	On	04/08/2022	Bond Future			321.67426	321.67426	321.67602	321.67602		0.00	0	
R197	On	03/11/2022	Bond Future			325.74022	325.74022	325.74255	325.74255		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			246.64533	246.64533	245.44478	245.44478		0.00	0	7,69
R202	On	05/05/2022	Bond Future			249.61630	249.61630	248.40236	248.40236		0.00	0	43
R202	On	04/08/2022	Bond Future			248.27257	248.27257	247.04385	247.04385		0.00	0	
R202	On	03/11/2022	Bond Future			251.41018	251.41018	250.16634	250.16634		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			5.17215	106.05656	5.19068	106.03738	1.19	0.00	0	16,43
R2023	On	05/05/2022	Bond Future			5.29556	103.39771	5.31939	103.37879	1.04	0.00	0	83
R2023	On	04/08/2022	Bond Future			5.47656	104.62751	5.51123	104.60831	0.74	0.00	0	
R2023	On	03/11/2022	Bond Future			5.84182	102.04577	5.90388	102.02668	0.46	0.00	0	
Total R2023 Future											0.00	0	17,26
R2023	On	03/02/2022	Bond Future	5.06	Call		103.35000	0.10335	108,760	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		238.69000	0.23869	224,920	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		107.63000	0.10763	113,220	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		232.61000	0.23261	219,020	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		112.16000	0.11216	117,920	1.14	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		226.77000	0.22677	213,350	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		837.40000	0.83740	852,730	1.24	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		63.45000	0.06345	59,860	1.24	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		844.30000	0.84430	859,680	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			62.51000	0.06251	58,970	1.24	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			830.65000	0.83065	845,940	1.24	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			64.55000	0.06455	60,920	1.24	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			140.75000	0.14075	134,030	0.79	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			431.30000	0.43130	443,830	0.80	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			139.24000	0.13924	132,570	0.80	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			435.30000	0.43530	447,890	0.80	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			137.73000	0.13773	131,120	0.80	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			427.31000	0.42731	439,790	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			239.50000	0.23950	250,700	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			133.18000	0.13318	125,290	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			241.68000	0.24168	252,930	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			132.30000	0.13230	124,460	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			243.51000	0.24351	254,810	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			131.06000	0.13106	123,270	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			9.35114	92.69330	9.38917	92.49325		9.41	0.00	0	82,76
R2030	On	05/05/2022	Bond Future			9.55799	93.78748	9.59775	93.58550		9.12	0.00	0	14,76
R2030	On	04/08/2022	Bond Future			9.78064	90.87834	9.82238	90.67394		9.17	0.00	0	
R2030	On	03/11/2022	Bond Future			9.99447	92.05470	10.03820	91.84805		8.90	0.00	0	
Total R2030 Future												0.00	0	97,55
R2030	On	03/02/2022	Bond Future	8.85	Put			3,114.84000	3.11484	2,939,430	8.88	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call			2,549.32000	2.54932	2,693,860	9.68	0.00	0	95
R2030	On	03/02/2022	Bond Future	9.80	Put			423.14000	0.42314	367,630	9.68	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call			2,956.64000	2.95664	3,111,470	9.81	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			322.45000	0.32245	277,230	9.81	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call			7,297.38000	7.29738	7,493,840	10.95	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			15.80000	0.01580	12,210	10.95	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call			1,337.33000	1.33733	1,436,130	9.37	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			1,018.50000	1.01850	917,250	9.37	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,811.20000	1.81120	1,930,990	9.49	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			712.17000	0.71217	631,910	9.49	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			2,470.32000	2.47032	2,612,640	9.66	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			446.19000	0.44619	388,460	9.66	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call			1,196.58000	1.19658	1,288,180	9.33	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put			1,139.72000	1.13972	1,031,270	9.33	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			1,280.00000	1.28000	1,375,930	9.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			1,065.84000	1.06584	961,720	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			1,308.43000	1.30843	1,405,790	9.36		0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Put			1,041.92000	1.04192	939,230	9.36		0.00	0	
R2030 On 03/02/2022 Bond Future	9.10	Call			537.12000	0.53712	587,640	9.07		0.00	0	
R2030 On 03/02/2022 Bond Future	9.10	Put			2,072.22000	2.07222	1,922,690	9.07		0.00	0	
R2030 On 03/02/2022 Bond Future	9.20	Call			722.03000	0.72203	785,490	9.17		0.00	0	98
R2030 On 03/02/2022 Bond Future	9.20	Put			1,722.61000	1.72261	1,586,020	9.17		0.00	0	
R2030 On 03/02/2022 Bond Future	9.35	Call			1,064.69000	1.06469	1,149,120	9.30		0.00	0	
R2030 On 03/02/2022 Bond Future	8.39	Call			27.42000	0.02742	30,970	8.67		0.00	0	10
R2030 On 03/02/2022 Bond Future	8.39	Put			5,472.03000	5.47203	5,275,530	8.67		0.00	0	
R2030 On 03/02/2022 Bond Future	8.80	Call			186.01000	0.18601	206,780	8.85		0.00	0	
R2030 On 03/02/2022 Bond Future	8.80	Put			3,348.29000	3.34829	3,169,010	8.85		0.00	0	
R2030 On 03/02/2022 Bond Future	8.85	Call			226.24000	0.22624	250,880	8.88		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.35	Put			1,270.75000	1.27075	1,155,130	9.30		0.00	0	10
R2030 On 05/05/2022 Bond Future	10.19	Call			3,949.94000	3.94994	4,088,870	9.78		0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			1,007.50000	1.00750	944,450	9.78		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			3,986.13000	3.98613	4,125,650	9.79		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			995.06000	0.99506	932,600	9.79		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Call			574.86000	0.57486	613,490	8.64		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.89	Call			674.73000	0.67473	718,460	8.70		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			4,356.56000	4.35656	4,198,310	8.70		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Call			1,476.79000	1.47679	1,554,230	9.03		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			2,744.66000	2.74466	2,620,120	9.03		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	7.73	Call			46.98000	0.04698	51,270	8.64		0.00	0	20
R2030 On 05/05/2022 Bond Future	9.95	Put			1,353.46000	1.35346	1,274,870	9.50		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	7.73	Put			10,179.45000	10.17945	9,981,760	8.64		0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			129.44000	0.12944	140,340	8.52		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			7,920.58000	7.92058	7,729,500	8.52		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			268.30000	0.26830	289,190	8.43		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.47	Put			6,224.22000	6.22422	6,043,130	8.43		0.00	0	
R2030 On 05/05/2022 Bond Future	8.81	Put			4,684.62000	4.68462	4,521,270	8.64		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			4,022.43000	4.02243	4,162,540	9.80		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			982.76000	0.98276	920,890	9.80		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			7,297.46000	7.29746	7,473,270	10.81		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			340.51000	0.34051	314,340	10.81		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			3,118.31000	3.11831	3,241,700	9.50		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Put			4,927.30000	4.92730	4,776,850	8.74		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			1,946.76000	1.94676	2,029,970	9.05		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			3,341.10000	3.34110	3,219,910	9.05		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			1,968.49000	1.96849	2,052,320	9.06		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			3,312.99000	3.31299	3,192,420	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			333.76000	0.33376	355,240	8.60	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call			1,990.09000	1.99009	2,074,540	9.06	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,284.78000	3.28478	3,164,830	9.06	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			6,246.36000	6.24636	6,402,750	10.32	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			939.97000	0.93997	891,960	10.32	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			1,048.06000	1.04806	1,102,010	8.74	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			8,183.44000	8.18344	8,000,520	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,943.27000	2.94327	2,841,770	8.95	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			3,165.23000	3.16523	3,270,890	8.95	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,921.21000	2.92121	2,820,220	8.95	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			3,190.64000	3.19064	3,296,810	8.96	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,899.61000	2.89961	2,799,130	8.96	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			3,140.25000	3.14025	3,245,400	8.95	0.00	0	
Total R2030 Option												0.00	0	24,82
Total For R2030												0.00	0	122,37
R2032	On	03/02/2022	Bond Future			9.79741	93.14291	9.83018	92.94929		10.41	0.00	0	124,4
R2032	On	05/05/2022	Bond Future			9.99217	90.09575	10.02627	89.90027		10.42	0.00	0	20,40
R2032	On	04/08/2022	Bond Future			10.19467	91.14481	10.23024	90.94703		10.00	0.00	0	
R2032	On	03/11/2022	Bond Future			10.39827	88.17939	10.43537	87.97938		10.14	0.00	0	
Total R2032 Future												0.00	0	144,85
R2032	On	03/02/2022	Bond Future	8.91	Call			38.27000	0.03827	42,290	9.40	0.00	0	18
R2032	On	03/02/2022	Bond Future	8.91	Put			5,692.87000	5.69287	5,503,270	9.40	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			126.06000	0.12606	138,250	9.63	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.95	Call			6,360.62000	6.36062	6,542,900	12.09	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			65.75000	0.06575	54,410	12.09	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			7,286.52000	7.28652	7,473,400	12.26	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Call			4,834.84000	4.83484	5,004,070	11.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			166.75000	0.16675	142,360	11.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			4,885.13000	4.88513	5,054,910	11.76	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			2,216.46000	2.21646	2,073,150	10.21	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Call			6,104.19000	6.10419	6,284,800	12.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			77.52000	0.07752	64,510	12.05	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call			3,801.72000	3.80172	3,956,730	11.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			297.82000	0.29782	259,210	11.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			3,849.78000	3.84978	4,005,590	11.42	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			35.64000	0.03564	28,900	12.26	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.53	Call			4,238.55000	4.23855	4,400,290	11.55	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			233.11000	0.23311	201,230	11.55	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.35	Call			3,376.81000	3.37681	3,524,070	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	Open Interest
R2032	On	03/02/2022	Bond Future	10.35	Put			378.39000	0.37839	332,030	11.26	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			3,706.19000	3.70619	3,859,570	11.38	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			162.13000	0.16213	138,290	11.76	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.43	Call			3,753.88000	3.75388	3,908,080	11.39	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			305.95000	0.30595	266,530	11.39	0.00	0	
R2032	On	03/02/2022	Bond Future	9.90	Call			1,543.00000	1.54300	1,637,250	10.58	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			1,132.31000	1.13231	1,032,940	10.58	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.04	Call			2,045.41000	2.04541	2,158,350	10.76	0.00	0	10
R2032	On	03/02/2022	Bond Future	10.45	Put			289.96000	0.28996	252,150	11.42	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.14	Call			2,447.84000	2.44784	2,573,060	10.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			644.39000	0.64439	575,990	10.92	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.62	Call			768.64000	0.76864	825,150	10.26	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.62	Put			2,020.22000	2.02022	1,883,110	10.26	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			883.67000	0.88367	946,620	10.32	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			314.28000	0.31428	274,040	11.38	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			1,259.92000	1.25992	1,341,770	10.48	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			1,379.09000	1.37909	1,267,320	10.48	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.14	Put			4,324.06000	4.32406	4,142,630	9.63	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			663.73000	0.66373	714,040	10.21	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			1,835.42000	1.83542	1,704,750	10.32	0.00	0	
R2032	On	03/02/2022	Bond Future	10.04	Put			818.73000	0.81873	738,050	10.76	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			683.88000	0.68388	735,420	10.22	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			2,176.27000	2.17627	2,034,190	10.22	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			640.59000	0.64059	600,350	11.82	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call			1,127.64000	1.12764	1,185,600	9.96	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.29	Call			3,122.84000	3.12284	3,235,920	10.71	0.00	0	99
R2032	On	05/05/2022	Bond Future	10.29	Put			1,630.15000	1.63015	1,547,750	10.71	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			683.53000	0.68353	641,130	11.75	0.00	0	99
R2032	On	05/05/2022	Bond Future	11.02	Call			6,102.64000	6.10264	6,257,450	11.81	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			649.05000	0.64905	608,380	11.81	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			6,146.75000	6.14675	6,301,990	11.82	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			6,815.49000	6.81549	6,976,670	12.03	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			526.08000	0.52608	491,780	12.03	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.98	Call			5,926.39000	5.92639	6,079,470	11.75	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put			3,731.64000	3.73164	3,594,120	9.96	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			2,745.48000	2.74548	2,850,400	10.59	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.18	Put			1,871.29000	1.87129	1,780,730	10.59	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			6,190.92000	6.19092	6,346,580	11.84	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			632.24000	0.63224	592,420	11.84	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			1,550.04000	1.55004	1,614,930	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	Op Interr
R2032 On 04/08/2022 Bond Future	9.72	Put			4,444.41000	4.44441	4,311,520	9.56		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			2,750.76000	2.75076	2,845,620	9.96		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			2,918.86000	2.91886	2,815,940	9.96		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			2,779.26000	2.77926	2,874,740	9.97		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			781.98000	0.78198	744,360	11.57		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			9,206.04000	9.20604	9,373,820	11.96		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			2,891.73000	2.89173	2,789,430	9.97		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			457.94000	0.45794	483,590	9.04		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			7,839.29000	7.83929	7,667,160	9.04		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			599.87000	0.59987	569,870	11.96		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			2,807.91000	2.80791	2,904,010	9.98		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			2,864.79000	2.86479	2,763,110	9.98		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			7,968.54000	7.96854	8,128,700	11.57		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Call			3,948.90000	3.94890	4,059,850	10.24		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Put			2,750.83000	2.75083	2,661,770	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			10.29752	93.84594	10.33027	93.63092		11.68		0.00	0	103,06
R2035 On 05/05/2022 Bond Future			10.48545	90.47544	10.51945	90.25826		11.75		0.00	0	8,92
R2035 On 04/08/2022 Bond Future			10.68260	91.52669	10.71798	91.30701		11.25		0.00	0	
R2035 On 03/11/2022 Bond Future			10.88020	88.23619	10.91701	88.01395		11.44		0.00	0	
Total R2035 Future										0.00	0	111,98
R2035 On 03/02/2022 Bond Future	9.70	Call			194.82000	0.19482	212,640	10.88		0.00	0	68
R2035 On 03/02/2022 Bond Future	9.70	Put			4,465.15000	4.46515	4,267,950	10.88		0.00	0	
R2035 On 03/02/2022 Bond Future	9.92	Call			466.99000	0.46699	504,830	11.23		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.28	Call			6,069.49000	6.06949	6,263,010	13.47		0.00	0	
R2035 On 03/02/2022 Bond Future	11.22	Call			5,738.31000	5.73831	5,928,640	13.38		0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Put			2,356.62000	2.35662	2,201,890	11.49		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Call			8,574.49000	8.57449	8,782,960	13.99		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			34.46000	0.03446	27,910	13.99		0.00	0	28
R2035 On 03/02/2022 Bond Future	11.88	Call			9,405.32000	9.40532	9,616,110	14.16		0.00	0	
R2035 On 03/02/2022 Bond Future	11.88	Put			20.89000	0.02089	16,660	14.16		0.00	0	1,80
R2035 On 03/02/2022 Bond Future	11.03	Call			4,702.44000	4.70244	4,880,390	13.02		0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Put			141.80000	0.14180	120,300	13.47		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.33	Call			6,345.99000	6.34599	6,542,000	13.53		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Put			122.05000	0.12205	103,040	13.53		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.39	Call			6,679.11000	6.67911	6,877,770	13.60		0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Put			101.68000	0.10168	85,320	13.60		0.00	0	68
R2035 On 03/02/2022 Bond Future	10.35	Call			1,561.04000	1.56104	1,657,810	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 Intert
R2035 On 03/02/2022 Bond Future	11.22	Put			168.13000	0.16813	143,440	13.38		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Call			5,793.55000	5.79355	5,984,420	13.40		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			163.63000	0.16363	139,480	13.40		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			5,848.83000	5.84883	6,040,230	13.42		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Put			159.24000	0.15924	135,620	13.42		0.00	0	
R2035 On 03/02/2022 Bond Future	10.24	Call			1,204.73000	1.20473	1,285,040	11.67		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.03	Put			279.07000	0.27907	242,000	13.02		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.05	Call			4,809.90000	4.80990	4,989,360	13.06		0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			264.75000	0.26475	229,190	13.06		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.11	Call			5,134.89000	5.13489	5,318,560	13.17		0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			225.92000	0.22592	194,570	13.17		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.34	Put			1,462.78000	1.46278	1,343,030	11.80		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.35	Put			1,431.86000	1.43186	1,313,610	11.81		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			2,602.84000	2.60284	2,736,940	12.22		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			795.87000	0.79587	714,950	12.22		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.65	Call			2,785.16000	2.78516	2,924,420	12.29		0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			724.07000	0.72407	648,310	12.29		0.00	0	60
R2035 On 03/02/2022 Bond Future	9.92	Put			3,214.55000	3.21455	3,037,370	11.23		0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Call			829.06000	0.82906	889,350	11.49		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.24	Put			1,799.18000	1.79918	1,664,470	11.67		0.00	0	
R2035 On 03/02/2022 Bond Future	10.26	Call			1,265.46000	1.26546	1,348,750	11.69		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Put			1,727.73000	1.72773	1,596,000	11.69		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Call			1,526.52000	1.52652	1,621,790	11.80		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			650.36000	0.65036	609,590	13.56		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Call			3,270.54000	3.27054	3,390,880	12.00		0.00	0	1,20
R2035 On 05/05/2022 Bond Future	10.82	Call			3,661.76000	3.66176	3,790,030	12.14		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Put			2,004.73000	2.00473	1,907,890	12.00		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Put			1,774.42000	1.77442	1,685,510	12.14		0.00	0	1,20
R2035 On 05/05/2022 Bond Future	11.63	Call			7,353.86000	7.35386	7,529,850	13.54		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			658.62000	0.65862	617,430	13.54		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			7,402.53000	7.40253	7,578,940	13.56		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			7,451.24000	7.45124	7,628,070	13.58		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			642.20000	0.64220	601,850	13.58		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			12,341.12000	12.34112	12,544,780	14.97		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Put			175.29000	0.17529	161,770	14.97		0.00	0	1,20
R2035 On 04/08/2022 Bond Future	10.74	Call			3,272.93000	3.27293	3,382,140	11.24		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			3,136.60000	3.13660	3,026,130	11.24		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			986.25000	0.98625	1,034,380	10.25		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.64	Call			2,953.30000	2.95330	3,055,740	11.15		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			3,438.53000	3.43853	3,321,290	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			586.73000	0.58673	618,530	10.13		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.72	Put			3,195.38000	3.19538	3,083,560	11.22		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			3,240.19000	3.24019	3,348,730	11.23		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			3,165.73000	3.16573	3,054,590	11.23		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			841.28000	0.84128	801,430	13.19		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.72	Call			3,207.90000	3.20790	3,315,760	11.22		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Put			8,412.25000	8.41225	8,224,370	10.13		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Put			6,677.47000	6.67747	6,505,920	10.25		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			2,621.00000	2.62100	2,715,860	11.06		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			3,797.24000	3.79724	3,672,420	11.06		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			4,673.94000	4.67394	4,808,030	11.63		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			2,172.48000	2.17248	2,086,890	11.63		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			9,270.54000	9.27054	9,450,370	13.19		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			4,474.12000	4.47412	4,598,170	11.56		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			3,086.02000	3.08602	2,987,830	11.56		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			4,405.90000	4.40590	4,528,860	11.54		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			3,135.71000	3.13571	3,036,430	11.54		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			4,439.95000	4.43995	4,563,450	11.55		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			3,110.78000	3.11078	3,012,040	11.55		0.00	0	
Total R2035 Option										0.00	0	15,40
Total For R2035										0.00	0	127,47
R2037 On 03/02/2022 Bond Future			10.50806	85.19526	10.54069	84.97951		12.92		0.00	0	119,37
R2037 On 05/05/2022 Bond Future			10.69459	86.20105	10.72843	85.98319		12.41		0.00	0	11,80
R2037 On 04/08/2022 Bond Future			10.89196	82.94845	10.92717	82.72805		12.52		0.00	0	
R2037 On 03/11/2022 Bond Future			11.07820	84.02722	11.11476	83.80423		12.13		0.00	0	
Total R2037 Future										0.00	0	131,16
R2037 On 03/02/2022 Bond Future	11.47	Put			149.45000	0.14945	127,030	14.87		0.00	0	
R2037 On 03/02/2022 Bond Future	11.45	Call			5,857.26000	5.85726	6,049,570	14.82		0.00	0	
R2037 On 03/02/2022 Bond Future	11.45	Put			157.77000	0.15777	134,330	14.82		0.00	0	
R2037 On 03/02/2022 Bond Future	11.46	Call			5,912.50000	5.91250	6,105,330	14.84		0.00	0	
R2037 On 03/02/2022 Bond Future	11.46	Put			153.55000	0.15355	130,630	14.84		0.00	0	
R2037 On 03/02/2022 Bond Future	11.47	Call			5,967.79000	5.96779	6,161,120	14.87		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Call			7,373.44000	7.37344	7,550,120	14.28		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Put			659.69000	0.65969	618,510	14.28		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Call			7,276.36000	7.27636	7,452,210	14.25		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			676.19000	0.67619	634,180	14.25		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Call			7,324.88000	7.32488	7,501,140	14.26		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Put			667.89000	0.66789	626,290	14.26		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			5,012.44000	5.01244	5,152,150	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 Interest
R2037 On 04/08/2022 Bond Future	11.42	Put			2,016.65000	2.01665	1,935,960	13.01		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Call			1,074.96000	1.07496	1,126,450	11.42		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			6,489.81000	6.48981	6,320,900	11.42		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			3,097.86000	3.09786	3,203,820	12.41		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			3,269.32000	3.26932	3,156,240	12.43		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			4,198.55000	4.19855	4,325,670	12.73		0.00	0	1,0%
R2037 On 04/08/2022 Bond Future	10.89	Put			3,330.55000	3.33055	3,216,110	12.41		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			3,129.96000	3.12996	3,236,600	12.42		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			3,299.95000	3.29995	3,186,190	12.42		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Put			2,459.26000	2.45926	2,365,980	12.73		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			7,283.43000	7.28343	7,448,830	13.89		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			1,243.12000	1.24312	1,188,120	13.89		0.00	0	1,0%
R2037 On 04/08/2022 Bond Future	10.91	Call			3,161.95000	3.16195	3,269,270	12.43		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			4,405.72000	4.40572	4,528,940	12.19		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			3,170.41000	3.17041	3,070,640	12.19		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			4,337.70000	4.33770	4,459,820	12.17		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			3,221.54000	3.22154	3,120,670	12.17		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			4,371.50000	4.37150	4,494,180	12.18		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			3,195.73000	3.19573	3,095,420	12.18		0.00	0	
Total R2037 Option										0.00	0	2,2%
Total For R2037										0.00	0	133,4%
R2040 On 03/02/2022 Bond Future			10.60527	87.41909	10.64800	87.11410		13.52		0.00	0	89,8%
R2040 On 05/05/2022 Bond Future			10.78520	88.45112	10.82954	88.14292		12.99		0.00	0	8,5%
R2040 On 04/08/2022 Bond Future			10.97525	84.97414	11.02139	84.66229		13.11		0.00	0	
R2040 On 03/11/2022 Bond Future			11.15410	86.07966	11.20200	85.76410		12.70		0.00	0	
Total R2040 Future										0.00	0	98,4%
R2040 On 03/02/2022 Bond Future	11.59	Call			6,462.40000	6.46240	6,740,840	15.32		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			143.21000	0.14321	116,660	15.32		0.00	0	
R2040 On 03/02/2022 Bond Future	10.60	Call			1,405.94000	1.40594	1,536,470	13.30		0.00	0	2,0%
R2040 On 03/02/2022 Bond Future	10.60	Put			1,748.66000	1.74866	1,574,200	13.30		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			6,343.93000	6.34393	6,621,120	15.27		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			151.24000	0.15124	123,440	15.27		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			6,403.13000	6.40313	6,680,960	15.29		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			147.15000	0.14715	119,990	15.29		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Call			378.10000	0.37810	414,000	11.49		0.00	0	1,2%
R2040 On 05/05/2022 Bond Future	9.82	Put			7,845.90000	7.84590	7,573,600	11.49		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			1,842.07000	1.84207	1,960,320	12.39		0.00	0	1,2%
R2040 On 05/05/2022 Bond Future	11.90	Put			706.77000	0.70677	650,500	14.60		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			7,702.31000	7.70231	7,954,810	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 Intert
R2040	On	05/05/2022	Bond Future	10.57	Put		3,670.95000	3.67095	3,481,000	12.39		0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		698.23000	0.69823	642,530	14.62		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,754.40000	7.75440	8,007,470	14.64		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		689.79000	0.68979	634,660	14.64		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		13,573.55000	13.57355	13,865,010	16.72		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		175.66000	0.17566	158,920	16.72		0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Call		7,650.24000	7.65024	7,902,170	14.60		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		3,382.22000	3.38222	3,229,880	13.16		0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		495.97000	0.49597	534,240	11.84		0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		10,186.68000	10.18668	9,913,100	11.84		0.00	0	40
R2040	On	04/08/2022	Bond Future	10.70	Call		2,436.51000	2.43651	2,561,630	12.80		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		3,503.64000	3.50364	3,661,240	13.14		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		3,445.64000	3.44564	3,291,390	13.14		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		3,539.08000	3.53908	3,697,640	13.15		0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		4,646.63000	4.64663	4,459,900	12.80		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		3,413.80000	3.41380	3,260,510	13.15		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,574.69000	3.57469	3,734,200	13.16		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		8,777.70000	8.77770	9,023,740	15.11		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		1,153.77000	1.15377	1,087,960	15.11		0.00	0	40
R2040	On	03/11/2022	Bond Future	11.41	Put		3,408.21000	3.40821	3,270,080	12.84		0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		4,683.97000	4.68397	4,859,830	12.82		0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,463.27000	3.46327	3,323,570	12.82		0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		4,720.49000	4.72049	4,897,130	12.83		0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,435.65000	3.43565	3,296,730	12.83		0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		4,757.12000	4.75712	4,934,550	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			10.64625	84.19961	10.68379	83.92590	14.18		0.00	0	59,60
R2044	On	05/05/2022	Bond Future			10.81691	85.19361	10.85584	84.91712	13.61		0.00	0	5,70
R2044	On	04/08/2022	Bond Future			10.99681	81.80384	11.03731	81.52407	13.75		0.00	0	
R2044	On	03/11/2022	Bond Future			11.16571	82.86822	11.20774	82.58513	13.32		0.00	0	
Total R2044 Future												0.00	0	65,40
R2044	On	03/02/2022	Bond Future	11.59	Call		6,344.61000	6.34461	6,591,150	16.14		0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		162.95000	0.16295	135,780	16.14		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,404.22000	6.40422	6,651,360	16.17		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		158.66000	0.15866	132,090	16.17		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,463.82000	6.46382	6,711,540	16.19		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		154.45000	0.15445	128,460	16.19		0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,669.57000	7.66957	7,893,900	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 Intert
R2044	On	05/05/2022	Bond Future	11.91	Put		730.38000	0.73038	678,220	15.36	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,721.97000	7.72197	7,946,810	15.38	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		721.70000	0.72170	670,050	15.38	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,774.26000	7.77426	7,999,620	15.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		713.00000	0.71300	661,870	15.40	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		3,311.02000	3.31102	3,176,500	13.87	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,667.45000	3.66745	3,810,980	13.84	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,374.28000	3.37428	3,238,040	13.84	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,704.24000	3.70424	3,848,630	13.86	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,342.65000	3.34265	3,207,270	13.86	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,740.93000	3.74093	3,886,180	13.87	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,753.21000	4.75321	4,910,830	13.46	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,479.10000	3.47910	3,353,630	13.46	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,790.28000	4.79028	4,948,620	13.47	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,450.82000	3.45082	3,326,070	13.47	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		4,716.25000	4.71625	4,873,160	13.45	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,507.58000	3.50758	3,381,400	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			10.59480	87.65021	10.62722	87.40575	13.90	0.00	0	192,24
R2048	On	05/05/2022	Bond Future			10.75465	84.26967	10.78826	84.02272	14.06	0.00	0	2,00
R2048	On	04/08/2022	Bond Future			10.92105	85.24782	10.95598	84.99799	13.47	0.00	0	
R2048	On	03/11/2022	Bond Future			11.08624	81.93993	11.12252	81.68713	13.75	0.00	0	
Total R2048 Future											0.00	0	194,28
R2048	On	03/02/2022	Bond Future	10.20	Put		3,762.86000	3.76286	3,557,110	13.05	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		6,132.13000	6.13213	6,348,270	15.57	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		188.88000	0.18888	160,560	15.57	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,193.17000	6.19317	6,409,930	15.60	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		183.89000	0.18389	156,190	15.60	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		6,254.24000	6.25424	6,471,600	15.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		179.04000	0.17904	151,940	15.62	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,917.21000	1.91721	2,038,320	13.83	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Put		1,372.92000	1.37292	1,249,570	13.83	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call		2,849.81000	2.84981	3,004,900	14.16	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.90	Put		841.15000	0.84115	751,780	14.16	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		3,372.15000	3.37215	3,542,280	14.33	0.00	0	1,40
R2048	On	03/02/2022	Bond Future	11.00	Put		648.14000	0.64814	573,810	14.33	0.00	0	
R2048	On	03/02/2022	Bond Future	10.30	Call		629.29000	0.62929	681,650	13.18	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.30	Put		3,154.72000	3.15472	2,962,620	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 Intert
R2048	On	03/02/2022	Bond Future	10.40	Call			875.18000	0.87518	943,280	13.37		0.00	0	10
R2048	On	03/02/2022	Bond Future	10.40	Put			2,614.97000	2.61497	2,438,610	13.37		0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call			1,174.25000	1.17425	1,259,450	13.55		0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call			73.11000	0.07311	80,580	12.77		0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put			6,720.11000	6.72011	6,483,120	12.77		0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call			194.88000	0.19488	213,600	12.91		0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Put			5,153.54000	5.15354	4,927,800	12.91		0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call			439.24000	0.43924	477,950	13.05		0.00	0	90
R2048	On	03/02/2022	Bond Future	10.50	Put			2,140.70000	2.14070	1,981,440	13.55		0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put			822.52000	0.82252	771,990	16.23		0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call			7,650.22000	7.65022	7,845,650	16.19		0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			842.50000	0.84250	790,980	16.19		0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call			7,703.08000	7.70308	7,899,010	16.21		0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put			832.45000	0.83245	781,430	16.21		0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call			7,755.98000	7.75598	7,952,400	16.23		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			3,728.61000	3.72861	3,855,660	13.47		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			3,415.67000	3.41567	3,292,890	13.47		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			3,653.54000	3.65354	3,779,020	13.45		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			3,482.52000	3.48252	3,358,170	13.45		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			3,691.12000	3.69112	3,817,390	13.46		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			3,449.09000	3.44909	3,325,530	13.46		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			3,533.84000	3.53384	3,420,940	13.81		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			4,856.47000	4.85647	4,997,010	13.82		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,504.45000	3.50445	3,392,190	13.82		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			4,780.07000	4.78007	4,919,320	13.80		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			3,563.15000	3.56315	3,449,600	13.80		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			4,818.36000	4.81836	4,958,260	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			10.25602	72.66912	10.28842	72.48233		13.02		0.00	0	20,30
R209	On	05/05/2022	Bond Future			10.42458	70.38551	10.45809	70.19689		13.08		0.00	0	5,30
R209	On	04/08/2022	Bond Future			10.59779	71.20358	10.63253	71.01269		12.57		0.00	0	
R209	On	03/11/2022	Bond Future			10.76993	68.98642	10.80591	68.79337		12.75		0.00	0	
Total R209 Future													0.00	0	25,70
R209	On	03/02/2022	Bond Future	11.02	Call			4,247.29000	4.24729	4,405,270	14.52		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			209.40000	0.20940	180,590	14.52		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,294.58000	4.29458	4,453,160	14.54		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			203.81000	0.20381	175,600	14.54		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			4,341.95000	4.34195	4,501,140	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 Intert
R209	On	03/02/2022	Bond Future	11.04	Put		198.35000	0.19835	170,750	14.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,817.51000	5.81751	5,966,390	14.72	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		646.44000	0.64644	606,700	14.72	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		310.64000	0.31064	289,020	15.79	0.00	0	12,00
R209	On	05/05/2022	Bond Future	9.75	Call		627.85000	0.62785	665,180	11.92	0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put		4,770.74000	4.77074	4,619,450	11.92	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		3,135.30000	3.13530	3,247,040	13.39	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		1,522.21000	1.52221	1,445,330	13.39	0.00	0	12,00
R209	On	05/05/2022	Bond Future	11.44	Call		5,859.70000	5.85970	6,008,990	14.74	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		638.31000	0.63831	598,980	14.74	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,902.05000	5.90205	6,051,740	14.76	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		630.39000	0.63039	591,460	14.76	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		8,262.51000	8.26251	8,429,510	15.79	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,642.33000	2.64233	2,733,790	12.41	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,876.13000	2.87613	2,776,700	12.41	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,586.70000	2.58670	2,676,940	12.39	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,930.83000	2.93083	2,830,180	12.39	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,614.44000	2.61444	2,705,300	12.40	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,903.37000	2.90337	2,803,340	12.40	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,745.33000	2.74533	2,659,690	12.98	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,909.45000	3.90945	4,017,330	13.00	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,724.12000	2.72412	2,638,950	13.00	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		3,847.67000	3.84767	3,954,590	12.97	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,766.95000	2.76695	2,680,820	12.97	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,878.38000	3.87838	3,985,790	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			213.88577	213.88577	213.02913	213.02913		0.00	0	1,40
R210	On	05/05/2022	Bond Future			213.60155	213.60155	212.73548	212.73548		0.00	0	10
R210	On	04/08/2022	Bond Future			216.25725	216.25725	215.38063	215.38063		0.00	0	
R210	On	03/11/2022	Bond Future			216.07283	216.07283	215.18546	215.18546		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			9.62395	87.48027	9.66186	87.27823	10.11	0.00	0	22,60
R213	On	05/05/2022	Bond Future			9.81564	84.98066	9.85510	84.77663	10.16	0.00	0	
R213	On	04/08/2022	Bond Future			10.01820	85.97101	10.05941	85.76449	9.75	0.00	0	
R213	On	03/11/2022	Bond Future			10.22374	83.55150	10.26676	83.34264	9.86	0.00	0	
Total R213 Future											0.00	0	22,60
R213	On	03/02/2022	Bond Future	8.63	Call		20.64000	0.02064	23,410	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 Intert
R213	On	03/02/2022	Bond Future	8.63	Put			5,749.12000	5.74912	5,549,850	9.14	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			270.40000	0.27040	231,140	10.73	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			4,905.35000	4.90535	5,090,100	11.26	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			98.48000	0.09848	81,190	11.26	0.00	0	43
R213	On	03/02/2022	Bond Future	10.67	Call			5,230.85000	5.23085	5,418,420	11.36	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			525.06000	0.52506	460,250	10.36	0.00	0	43
R213	On	03/02/2022	Bond Future	10.15	Call			2,901.66000	2.90166	3,055,260	10.58	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			354.98000	0.35498	306,540	10.58	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			2,985.33000	2.98533	3,140,870	10.61	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			3,028.46000	3.02846	2,853,270	9.46	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			3,326.47000	3.32647	3,489,250	10.73	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			582.51000	0.58251	512,750	10.32	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			2,186.99000	2.18699	2,320,520	10.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			567.67000	0.56767	499,160	10.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			2,224.32000	2.22432	2,359,100	10.34	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			79.72000	0.07972	65,250	11.36	0.00	0	23
R213	On	03/02/2022	Bond Future	10.00	Call			2,299.88000	2.29988	2,437,110	10.36	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Put			2,714.72000	2.71472	2,546,150	9.52	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			972.10000	0.97210	1,051,250	9.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			1,409.15000	1.40915	1,286,260	9.95	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			1,469.76000	1.46976	1,574,890	10.12	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			336.44000	0.33644	289,940	10.61	0.00	0	23
R213	On	03/02/2022	Bond Future	9.96	Call			2,149.91000	2.14991	2,282,190	10.32	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			50.51000	0.05051	57,010	9.17	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			4,801.64000	4.80164	4,606,100	9.17	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			247.17000	0.24717	274,020	9.46	0.00	0	23
R213	On	03/02/2022	Bond Future	9.76	Put			949.62000	0.94962	852,710	10.12	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			553.13000	0.55313	485,870	10.34	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			320.68000	0.32068	354,150	9.52	0.00	0	43
R213	On	05/05/2022	Bond Future	10.63	Put			812.26000	0.81226	759,150	11.22	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			4,730.82000	4.73082	4,882,260	11.23	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			802.12000	0.80212	749,530	11.23	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			4,769.45000	4.76945	4,921,400	11.25	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			792.26000	0.79226	740,180	11.25	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			4,692.42000	4.69242	4,843,340	11.22	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			2,177.36000	2.17736	2,267,870	9.67	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,081.26000	3.08126	2,965,250	9.67	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			2,201.12000	2.20112	2,292,250	9.68	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,054.31000	3.05431	2,938,920	9.68	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			2,225.01000	2.22501	2,316,790	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 Intern
R213	On	04/08/2022	Bond Future	9.90	Put		3.02752000	3.02752	2,912,780	9.68		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,751.64000	2.75164	2,654,280	9.96		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		3,341.04000	3.34104	3,451,510	9.94		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,794.48000	2.79448	2,696,090	9.94		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,367.75000	3.36775	3,478,730	9.95		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,773.15000	2.77315	2,675,270	9.95		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,394.25000	3.39425	3,505,750	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			10.60051	69.60437	10.63800	69.38170	14.04		0.00	0	17,60
R214	On	05/05/2022	Bond Future			10.76207	67.14610	10.80084	66.92119	14.16		0.00	0	4
R214	On	04/08/2022	Bond Future			10.93001	67.92546	10.97022	67.69782	13.60		0.00	0	
R214	On	03/11/2022	Bond Future			11.09684	65.52791	11.13849	65.29763	13.87		0.00	0	
Total R214 Future												0.00	0	18,04
R214	On	03/02/2022	Bond Future	11.39	Call		4,427.32000	4.42732	4,619,380	15.42		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		195.85000	0.19585	165,240	15.42		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,475.49000	4.47549	4,668,210	15.44		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		190.64000	0.19064	160,690	15.44		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,523.76000	4.52376	4,717,130	15.47		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		185.60000	0.18560	156,300	15.47		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		742.20000	0.74220	692,560	16.11		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,833.98000	5.83398	6,009,740	16.13		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		733.39000	0.73339	684,240	16.13		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,876.19000	5.87619	6,052,430	16.15		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		724.70000	0.72470	676,030	16.15		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,791.82000	5.79182	5,967,090	16.11		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,868.70000	2.86870	2,982,350	13.57		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,869.94000	2.86994	2,755,950	13.57		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,897.91000	2.89791	3,012,270	13.58		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,842.73000	2.84273	2,729,450	13.58		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,927.47000	2.92747	3,042,530	13.59		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,815.95000	2.81595	2,703,370	13.59		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,781.23000	2.78123	2,681,060	13.98		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,923.21000	3.92321	4,052,160	13.96		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,827.01000	2.82701	2,725,680	13.96		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,953.87000	3.95387	4,083,400	13.97		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,804.04000	2.80404	2,703,290	13.97		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,984.63000	3.98463	4,114,740	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										0.00	0	1,196,18
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			818.95400	818.95400	817.15100	817.15100				0.00	0	98
GOVI On 05/05/2022 GOVI			828.62000	828.62000	826.79900	826.79900				0.00	0	
GOVI On 04/08/2022 GOVI			838.61400	838.61400	836.77300	836.77300				0.00	0	
GOVI On 03/11/2022 GOVI			849.12300	849.12300	847.26000	847.26000				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 03/02/2022 GOVI	792.74	Call			244,110.00000	24.41100	262,140,000			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			244,010.00000	24.40100	262,040,000			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			243,910.00000	24.39100	261,940,000			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			385,590.00000	38.55900	403,800,000			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			385,490.00000	38.54900	403,700,000			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			385,690.00000	38.56900	403,900,000			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			175,130.00000	17.51300	193,540,000			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			175,030.00000	17.50300	193,440,000			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			174,930.00000	17.49300	193,340,000			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			268,500.00000	26.85000	287,130,000			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			268,400.00000	26.84000	287,030,000			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			268,300.00000	26.83000	286,930,000			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			814.30800	814.30800	813.12800	813.12800				0.00	0	
AL37 On 05/05/2022 Index Future			823.91900	823.91900	822.72900	822.72900				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37	On	04/08/2022	Index Future			833.85600	833.85600	832.65300	832.65300			0.00	0	
AL37	On	03/11/2022	Index Future			844.30500	844.30500	843.08800	843.08800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/02/2022	Index Future			934.96700	934.96700	932.97700	932.97700			0.00	0	
AL7T	On	05/05/2022	Index Future			946.00200	946.00200	943.99300	943.99300			0.00	0	
AL7T	On	04/08/2022	Index Future			957.41200	957.41200	955.37900	955.37900			0.00	0	
AL7T	On	03/11/2022	Index Future			969.41000	969.41000	967.35300	967.35300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/02/2022	Index Future			829.92100	829.92100	828.07800	828.07800			0.00	0	19
ALBI	On	05/05/2022	Index Future			839.71700	839.71700	837.85500	837.85500			0.00	0	2
ALBI	On	04/08/2022	Index Future			849.84400	849.84400	847.96200	847.96200			0.00	0	
ALBI	On	03/11/2022	Index Future			860.49400	860.49400	858.58900	858.58900			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	03/02/2022	Index Future			309.53100	309.53100	308.46300	308.46300			0.00	0	48
IGOV	On	05/05/2022	Index Future			313.26100	313.26100	312.18200	312.18200			0.00	0	
IGOV	On	04/08/2022	Index Future			317.11400	317.11400	316.02200	316.02200			0.00	0	
IGOV	On	03/11/2022	Index Future			321.16300	321.16300	320.05700	320.05700			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	4.17000	95.83000			0.00	0	
JIBAR F	On	16/03/2022	Jibar Future			4.22500	95.77500	4.24500	95.75500			0.00	0	
JIBAR F	On	20/04/2022	Jibar Future			4.52000	95.48000	4.53000	95.47000			0.00	0	
JIBAR F	On	18/05/2022	Jibar Future			4.58000	95.42000	4.59000	95.41000			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			4.85500	95.14500	4.83500	95.16500			0.00	0	7
JIBAR F	On	21/09/2022	Jibar Future			5.23000	94.77000	5.19500	94.80500			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			5.69500	94.30500	5.65500	94.34500			0.00	0	6
JIBAR F	On	15/03/2023	Jibar Future			5.94000	94.06000	5.90500	94.09500			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			6.20000	93.80000	6.17000	93.83000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			6.38000	93.62000	6.33500	93.66500			0.00	0	7
JIBAR F	On	20/12/2023	Jibar Future			6.53500	93.46500	6.50500	93.49500			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 :										0.00	0	1,198,10
ABCPI3 On 07/12/2023 Spot Bond			2.68000	314.49728	2.68000	314.44944				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.23725				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.79750				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.00000	9.65000	99.97425				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.83000	91.29332	10.83000	91.26702				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.46968				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.19388				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.78735				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.40587				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	101.13356				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.83377				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	

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	102.13417				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.55438				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.68533				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.67237				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.98689				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.09165				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.02472				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.22774				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.77720				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.74545				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.34206				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.57399				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	102.04606				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.85565				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.46103				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	100.61893				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.49437				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.77677				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.99885				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.02789				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.04867				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.06827				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.44757				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.46891				0.00	0	

Contract 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	
ABFN48 On 30/03/2024 Spot Bond					0.00000	100.21721				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN49 On 30/03/2026 Spot Bond					0.00000	99.95016				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN50 On 30/03/2028 Spot Bond					0.00000	100.03559				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	99.80890				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.53631				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.33308				0.00	200,000,000	100,000,000
Total ABJ02 SPOT										0.00	200,000,000	100,000,000
Total For ABJ02										0.00	200,000,000	100,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.39448				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.37077				0.00	0	55,000,000
Total ABK12 SPOT										0.00	0	55,000,000
Total For ABK12										0.00	0	55,000,000
ABKI04 On 13/03/2024 Spot Bond			7.30000	7.30000	7.30000	146.67260				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	30.25062	100.00000	30.18055				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	154.33596				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	202.90865			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	232.75646			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.72500	6.72500	6.72500	103.68837			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.71500	7.71500	7.71500	111.56042			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.16500	102.87229	5.16500	102.85801			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.25500	105.07345	5.25500	105.05839			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.07000	112.46400	7.07000	112.44241			0.00	0	200,000,00
Total ABS16 SPOT									0.00	0	200,000,00
Total For ABS16									0.00	0	200,000,00
ABS17 On 11/11/2027 Spot Bond			7.98000	113.66345	7.98000	113.63889			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.69500	109.33123	5.69500	109.31427			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.62000	107.24051	7.62000	107.21837			0.00	0	
Total ABS7 SPOT									0.00	0	
Total For ABS7									0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.28247	100.00000	13.25275			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	318.45494	2.00000	318.41238			0.00	0	23,000,00
Total ABS12 SPOT									0.00	0	23,000,00

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 ABSI2										0.00	0	23,000,00
ABSI4 On 31/01/2022 Spot Bond			1.75500	177.11650	1.75500	177.09400				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.59000	10.59000	10.59000	105.83831				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.16007				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.15523				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.92310				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.15502				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.15502				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.15918				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.15918				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	175.62824				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	177.96493				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.14727				0.00	0	

Contract 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	101.13425				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.68672				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.92605				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.77598				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.57610				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.62113				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	105.04569				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.81194				0.00	300,000,000	150,000,000
Total AGT02 SPOT										0.00	300,000,000	150,000,000
Total For AGT02										0.00	300,000,000	150,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.48957				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.98084				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A11 On 18/07/2024 Spot Bond					0.00000	101.01972				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	101.05891				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.01500	101.92889	8.01500	102.36769				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.11789				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.31440				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.55988				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.88202				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.56693				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.41500	108.79286	6.41500	108.77419				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.53171				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.59711				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.63733				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.21904				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	100.69972				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.04894				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.59703				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.63722				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.91797				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.71658				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.55680				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.61712				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.60205				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.65731				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.63822				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.99796				0.00	0	

Contract 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	100.94797				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.49500	107.14791	7.49500	107.12626				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.91500	103.66194	7.91500	103.63971				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.65000	92.13552	11.65000	92.10670				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.92000	182.11029	5.92000	182.06675				0.00	0	5,000,00
Total AIRL01 SPOT										0.00	0	5,000,00
Total For AIRL01										0.00	0	5,000,00
APF06 On 24/08/2022 Spot Bond					0.00000	100.46327				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.01570				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.02077				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.25845				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.14093				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.64943				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	100.95576				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	101.13103				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02: On 07/12/2033 Spot Bond			4.65000	247.30244	4.65000	247.25171				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.15000	214.78137	5.15000	214.73442				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.73000	176.96545	2.73000	176.93827				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.77500	176.95849	2.77500	176.93110				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.76000	193.26287	4.76000	193.22264				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.17187				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	99.98407				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.68000	116.33670	4.68000	116.31289				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.13488				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.13688				0.00	0	
Total ASN203 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 ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.14770				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.84032				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.45432				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.17139				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.13205				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.66262				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.60915				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.59510				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.26903				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.01541				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.14581				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.36615				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	106.22606				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.89500	4.89500	4.89500	100.78171				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.13818				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.15743				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.77915				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.46346				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			4.79000	114.73976	4.79000	114.71592				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.14820				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.13482				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	100.13450				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.14212				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	

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	100.14212				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.47101				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.17005				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.13941				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.14451				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.11715				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.22481				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.22481				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.59868				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.14063				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.54674				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.18924				0.00	0	
Total ASN399 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.13966				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.16393				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.35681				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	103.44399				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.10226				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.10536				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.15677				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.75019				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.70323				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.00050				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.01034				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	103.81568				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	103.58249				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.81224				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.95778				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	100.12798				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.32061				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	124.18400				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.49292				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.12755				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	100.21240				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.21240				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN507 On 28/09/2025 Spot Bond					0.00000	100.12434				0.00	0	140,000,00
Total ASN507 SPOT										0.00	0	140,000,00
Total For ASN507										0.00	0	140,000,00
ASN508 On 21/12/2026 Spot Bond			9.41000	98.61808	9.41000	98.59317				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.59000	98.56618	8.59000	98.54341				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.14000	97.13905	9.14000	97.11520				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			9.14000	97.13905	9.14000	97.11520				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	103.74408	9.10000	103.71900				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	104.54266	11.05000	104.51211				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	104.52220	11.00000	104.49179				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	104.31755	10.50000	104.28855				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.50000	104.31755	10.50000	104.28855				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	99.91581				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	100.86343				0.00	0	
Total ASN541 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.83714				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.35849	10.60000	104.32921				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.87441	10.47000	104.27635				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.33802	10.55000	104.30888				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.83830				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.05968				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.37867				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.79224				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.13485				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.17648				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.76144				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.30234				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	100.46805				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	103.77119	9.22000	103.74519				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	101.13219				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.15484				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.92310				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.99946				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.59574				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.35167				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.05748				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	99.97332				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.90509				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	

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 21/12/2026 Spot Bond					0.00000	100.13394				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.74275				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.95792				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.12682				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.60400				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.41885				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.16156				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.17727				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.43167				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.05533				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.29156				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	99.82173				0.00	0	
Total ASN646 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	99.96284				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.55646				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.50338				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.70236				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	99.91862				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	99.99995				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.16978				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.17703				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.65418				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.20160				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.96153				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.91181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.00031				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.29443				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.98532				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.15286				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.15407				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.13726				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.80076				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN70: On 05/01/2022 Spot Bond					0.00000	101.25359				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	101.48900				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.92949				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.75649				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 31/03/2032 Spot Bond					0.00000	99.96230				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.31121				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	99.98812				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	99.98659				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN71: On 30/12/2021 Spot Bond					0.00000	99.98596				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.27208				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	101.15263				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN72: On 20/01/2022 Spot Bond					0.00000	100.97482				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN72: On 19/01/2022 Spot Bond					0.00000	100.97902				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.40052				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.96459				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.54938				0.00	0	
Total ASN736 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	99.96263				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 18/02/2022 Spot Bond					0.00000	100.54288				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN74: On 22/02/2022 Spot Bond					0.00000	100.54795				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.14680				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.14922				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.85426				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.58821				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	100.42245				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	100.41212				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	100.42642				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	100.42374				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN75: On 01/03/2022 Spot Bond					0.00000	100.40021				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76(On 01/03/2022 Spot Bond					0.00000	100.40788				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN76 On 10/03/2022 Spot Bond					0.00000	100.26376				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN76 On 17/03/2022 Spot Bond					0.00000	100.17698				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76 On 22/03/2022 Spot Bond					0.00000	100.11733				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76 On 21/12/2026 Spot Bond					0.00000	100.17016				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77(On 21/12/2026 Spot Bond					0.00000	100.16064				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77 On 22/03/2022 Spot Bond					0.00000	100.12018				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77(On 29/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,000,000.00
Total ASN775 SPOT										0.00	0	12,000,000.00
Total For ASN775										0.00	0	12,000,000.00
BAW21 On 24/03/2022 Spot Bond			4.44500	103.58784	4.44500	103.57535				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.45469	9.30000	102.42914				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	101.28619				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	100.52517				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.57649				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.98666				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.74000	100.32816	6.74000	100.30989				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.33416				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.55905				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.96286				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	100.44562				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.95607				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.61500	8.61500	8.61500	102.94963				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.20000	11.20000	11.20000	106.21536				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	99.91089				0.00	0	
Total BAYA73 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	98.57879				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	99.88884				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.88917				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	99.86533				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.13050				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.83711				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.77817				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.95354				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	99.95421				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.11292				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	99.95525				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	99.95266				0.00	0	

Contract 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	100.03823				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.15319				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.13504				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.87489				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.15253				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	99.95752				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	99.95579				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	99.95714				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	99.94603				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.32615				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	99.94499				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	99.94677				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.33429				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	99.94431				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	99.94634				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.14500	8.14500	8.14500	101.46545				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.94618				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.88028				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.35143				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.66927				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.23511				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.38558				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	77.68261				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.40500	106.67045	7.40500	106.64902				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.53423				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	100.73087				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.72049				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.29047				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.10183				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.10625				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.63729				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.68074				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.05607				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.15500	107.19563	6.15500	107.17768				0.00	0	

Contract 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	100.32053				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.88021				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.00684				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.89447				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.06561				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.36243				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.49800				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.91400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	68.74900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.48200				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.47257				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	100.01309				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.31148				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.56752				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.31845				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.78959				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	101.09890				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.83155				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.20130				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.77044				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.80097				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.51529				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	100.63855				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.70172				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	99.51942				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.75361				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01: On 23/06/2023 Spot Bond			7.72000	106.90313	7.72000	106.88088				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02: On 12/06/2024 Spot Bond			7.89000	108.71958	7.89000	108.69647				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03: On 15/03/2025 Spot Bond			8.49000	110.60099	8.49000	110.57558				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04: On 17/07/2027 Spot Bond			9.91000	9.91000	9.91000	105.13443				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42: On 03/08/2023 Spot Bond					0.00000	101.24321				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43: On 08/02/2022 Spot Bond					0.00000	101.05202				0.00	0	

Contract 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	100.64550				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.68991				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.40557				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.49394				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.00243	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	99.81083				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.26500	109.54779	7.26500	109.52619				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	112.05063	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	101.05989				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	101.06873				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	104.50152				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37(On 20/03/2024 Spot Bond			10.98000	102.08110	10.98000	102.05096				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	116.93709	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	100.14579				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.69323				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.68725				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2022 Spot Bond			2.70000	176.97009	2.70000	176.94307				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.75000	142.67596	5.75000	142.64272				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			6.19000	140.87329	6.19000	140.83884				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			6.61500	103.65169	6.61500	103.63315				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	100.34866				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	100.04580				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	100.12423				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.76183				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			6.41500	105.37436	6.41500	105.35628				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 28/03/2022 Spot Bond					0.00000	100.12411				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	100.16993				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	100.52371				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			6.81500	111.07867	6.81500	111.05810				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.15056				0.00	0	

Contract 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	101.30476				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.38024				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.86079				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.43923				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.31258				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.63790				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.96075				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.88706	9.96000	102.85944				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.65034	10.01000	101.62307				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.60049				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.01255	9.60000	99.98745				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	100.25915				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 27/02/2023 Spot Bond					0.00000	100.47651				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52(On 09/09/2022 Spot Bond			9.20000	102.82196	9.20000	102.79642				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2023 Spot Bond					0.00000	101.64119				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52(On 26/04/2023 Spot Bond					0.00000	101.32267				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52(On 21/02/2024 Spot Bond					0.00000	101.73298				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52(On 25/11/2022 Spot Bond					0.00000	100.77526				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53(On 12/03/2023 Spot Bond					0.00000	100.25915				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53(On 20/06/2023 Spot Bond					0.00000	100.15802				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53(On 18/07/2025 Spot Bond					0.00000	101.17704				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53(On 18/07/2025 Spot Bond			9.37000	107.53337	9.37000	107.50661				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53(On 18/07/2023 Spot Bond					0.00000	100.24270				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 Interest
Total For CLN536										0.00	0	
CLN53: On 25/01/2023 Spot Bond					0.00000	100.99713				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	101.34457				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54: On 20/12/2023 Spot Bond					0.00000	147.59200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 30/05/2022 Spot Bond					0.00000	100.47902				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	102.25955				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54: On 21/08/2026 Spot Bond			8.84000	107.96068	8.84000	107.93531				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54: On 29/03/2025 Spot Bond			8.89000	105.79674	8.89000	105.77133				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54: On 12/11/2025 Spot Bond			8.98000	105.11035	8.98000	105.08484				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55: On 18/04/2028 Spot Bond					0.00000	315.63502				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	100.71162				0.00	0	

Contract 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	100.70928				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.57810				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.49196				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	124.12000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.75916				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.21719	10.19000	101.20094				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.84000	105.57152	8.84000	105.54630				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.79543				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.55174				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.70150				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.38247				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
CLN566 On 11/02/2024 Spot Bond					0.00000	100.71346				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN570 On 12/11/2025 Spot Bond			9.07000	104.21542	9.07000	104.18989				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.74763				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.71738				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.23044				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	100.17248				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.12769				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	99.91875				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN580 On 10/05/2024 Spot Bond					0.00000	100.74938				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.45146				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.23255				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	101.01971				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 Interest
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.43960				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.30798				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.31319				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.22475				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.14708				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.02267				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.84115				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.17000	145.03748	4.17000	117.65477				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.56861				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.01472				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.56861				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	100.86972				0.00	0	

Contract 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	99.92346				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.28640				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.14708				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.14708				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 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	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.45409				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.75520				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.67104				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.89586				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.16761				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.59160				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	101.53828	9.32000	101.51287				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	100.95149				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.70754				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.35637				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.57157				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2023 Spot Bond					0.00000	100.82539				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	101.48577				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.54103				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.53542				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	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.89381				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.89050				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.90092				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	95.69700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.01486				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.39500	106.51042	6.39500	106.49220				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.73819				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.62158				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.85000	65.56903	11.85000	86.98490				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.60684				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.54000	103.29059	9.54000	103.26444				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.73493				0.00	0	

Contract 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	100.61005				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.58457				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.82263				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.51104				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.56681				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.73167				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.74454				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.79677				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.02604				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.56983				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.14436				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	100.94108				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.14460				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.88780				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.46304				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.73167				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.59035				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.73167				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	100.17612				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.66021				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.75783				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 Interest
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.51000				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	118.79200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	142.66900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.71043				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	99.90803				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.87480				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	105.22842				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	101.59976				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.50989				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.80761				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.31707				0.00	0	

Contract 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			4.75898	146.83797	4.75898	119.30665				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.75898	146.83797	4.75898	119.30742				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.82387				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.86722				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.12962				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.80787				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.83796				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.32953				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.12412				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.12758				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.97680				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	100.15117				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.15097				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.13286				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.06253				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.13299				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.86392				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	87.12877				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	85.58639				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.26413				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.42154				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.64173				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	86.10621				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 Interest
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.15092				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	87.70276				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.88888				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.25198				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.12970				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	84.04986				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	84.29593				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.22062				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.61331				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.13056				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.13056				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.13056				0.00	0	

Contract 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	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.07673				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.22812				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.06201				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.38816				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.39617				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.10687				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.12002				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.12002				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.12217				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.12217				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.12217				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	100.12217				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	85.63805				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	86.69073				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	87.33852				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	100.23246				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.81172				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	96.25821				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.16167				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.16890				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	109.69400				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	94.87912				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	100.72082				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	99.96071				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	99.96257				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	101.29449				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	100.57495				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2022 Spot Bond					0.00000	100.13294				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.02645				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	100.24981				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	99.92950				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	103.02648				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.96101				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	100.24353				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.23646				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.78350				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	100.82740				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	100.94015				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	94.56460				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	103.02648				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	100.04278				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.93637				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	100.38014				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	82.56326				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	89.05394				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.54227				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.06771				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	114.55119				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 Interest
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.51018				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.60099				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.62000				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.72404				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.66795				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	103.79200				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.66471				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.58250				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.57726				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	99.96393				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.11559				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	99.96393				0.00	0	

Contract 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	100.29595				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	100.16474				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.14500	101.48771	8.14500	101.46545				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.71500	106.80080	7.71500	106.77859				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.11000	104.99567	10.11000	104.96722				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.70500	108.28902	6.70500	108.26941				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.25000	104.38108	7.25000	104.36066				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.90000	95.07332	11.90000	95.04313				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			10.49000	95.90398	10.49000	95.87704				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.61500	9.61500	9.61500	104.71264				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.58767				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	101.10717				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 31/01/2022 Spot Bond					0.00000	100.20163				0.00	0	
Total DNG104 SPOT										0.00	0	
Total For DNG104										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.55783				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.55499				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.24000	9.24000	9.24000	104.11674				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.98559				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.60214				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.68500	107.02165	6.68500	107.00253				0.00	0	1,500,000,00
Total DV23 SPOT										0.00	0	1,500,000,00
Total For DV23										0.00	0	1,500,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	48.29461	100.00000	48.18830				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	48.29461	100.00000	48.18830				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.19500	108.37076	7.19500	108.34995				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.50566	9.69000	103.47905				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.50566	9.69000	103.47905				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.75500	95.80132	11.75500	95.77158				0.00	0	

Contract 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	103.65301	10.10000	103.62525				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.65301	10.10000	103.62525				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	99.97336				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.34386				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	101.02744				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.97090				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.01048				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.80907				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.46555				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.23568				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.66544				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.81888				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 Interest
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.76254				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.72099				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.80749				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.93529				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.67237				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.24911				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.25848				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.27000	103.76632	5.27000	103.75150				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.72500	109.42759	6.72500	109.40760				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.91000	113.73683	4.91000	113.71262				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.68000	103.06480	4.68000	103.04370				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	138.98854	2.25000	138.96909				0.00	0	

Contract 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	147.31393	4.11500	147.28573				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.04300	134.02240	4.04300	133.99701				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.08500	130.99417	4.08500	130.96943				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.60000	115.65052	4.60000	115.62692				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.65000	105.10730	4.65000	105.08588				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	138.98854	2.25000	138.96909				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	180.35779				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	177.46772				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	137.42872				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	136.34191			0.00	0	
Total ELN007 SPOT									0.00	0	
Total For ELN007									0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	134.12498			0.00	0	
Total ELN009 SPOT									0.00	0	
Total For ELN009									0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	124.62807			0.00	0	
Total ELN010 SPOT									0.00	0	
Total For ELN010									0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	125.85110			0.00	0	
Total ELN011 SPOT									0.00	0	
Total For ELN011									0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	120.60002			0.00	0	
Total ELN013 SPOT									0.00	0	
Total For ELN013									0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	122.61249			0.00	0	
Total ELN014 SPOT									0.00	0	
Total For ELN014									0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	101.44158			0.00	0	
Total ELN015 SPOT									0.00	0	
Total For ELN015									0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.57500	102.50676	9.57500	102.48028			0.00	0	
Total EMM03 SPOT									0.00	0	
Total For EMM03									0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.47000	11.47000	11.47000	94.99683			0.00	0	
Total EMM04 SPOT									0.00	0	
Total For EMM04									0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.52000	11.52000	11.52000	99.63330			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			9.64000	9.64000	9.64000	101.21941		3,547,520,000,000.00	368,000,000	184,000,00	
Total EMM06 SPOT								3,547,520,000,000.00	368,000,000	184,000,00	
Total For EMM06								3,547,520,000,000.00	368,000,000	184,000,00	
EMM07 On 10/07/2027 Spot Bond			9.64000	9.64000	9.64000	106.91712		0.00	0	0	
Total EMM07 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 EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.49000	11.49000	11.49000	80.08837				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.79500	10.79500	10.79500	99.92149				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.49000	11.49000	11.49000	94.03807				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.38732				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.33250				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.25017				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.24393				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.72668				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.44544				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.49529				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.35327				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC4 On 12/03/2022 Spot Bond					0.00000	100.24173				0.00	0	

Contract 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	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.66930				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.39026				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.40078				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.04969				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.50115				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.85594				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.10585				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	99.82652				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT009 On 11/11/2022 Spot Bond					0.00000	100.67249				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.64534				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.60767				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 Intert
ERS3B' On 17/08/2022 Spot Bond					0.00000	100.57905				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.65338				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.58477				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.61334				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.56994				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.55618				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.64191				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.04500	108.32590	6.04500	108.30837				0.00	0	1,000,000,00
Total ES23 SPOT										0.00	0	1,000,000,00
Total For ES23										0.00	0	1,000,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	104.27859	10.00000	104.25094				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.64000	99.13462	8.64000	99.11158				0.00	0	2,536,361,70
Total ES26 SPOT										0.00	0	2,536,361,70
Total For ES26										0.00	0	2,536,361,70
ES26/R On 02/04/2026 Spot Bond			7.85000	101.90049	7.85000	101.87894				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.13000	78.73402	11.16000	78.54957				0.00	0	338,130,10
Total ES33 SPOT										0.00	0	338,130,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES33									0.00	0	338,130,10
ES33/R On 15/09/2033 Spot Bond			7.50000	102.17936	7.50000	102.15858			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.59500	77.52362	11.63000	77.28300		13,914,000,000,000.00	1,200,000,000	3,233,589,90	
Total ES42 SPOT								13,914,000,000,000.00	1,200,000,000	3,233,589,90	
Total For ES42								13,914,000,000,000.00	1,200,000,000	3,233,589,90	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.52081	8.50000	101.49759		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	100.34216		0.00	0		
Total EXX04 SPOT								0.00	0		
Total For EXX04								0.00	0		
EXX05 On 13/06/2024 Spot Bond					0.00000	101.08790		0.00	0		
Total EXX05 SPOT								0.00	0		
Total For EXX05								0.00	0		
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.14819		0.00	0		
Total FBJ22Z SPOT								0.00	0		
Total For FBJ22Z								0.00	0		
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.65331		0.00	0		
Total FIFB14 SPOT								0.00	0		
Total For FIFB14								0.00	0		
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.56685		0.00	0		
Total FIFB15 SPOT								0.00	0		
Total For FIFB15								0.00	0		
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.62669		0.00	0		
Total FIFB16 SPOT								0.00	0		
Total For FIFB16								0.00	0		
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.65656		0.00	0		
Total FIFB17 SPOT								0.00	0		
Total For FIFB17								0.00	0		
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.91624		0.00	0		
Total FIFB18 SPOT								0.00	0		
Total For FIFB18								0.00	0		
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.44018		0.00	0		

Contract 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	100.56186				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.82876				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.88758				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.73313				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	102.95955				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.55274				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.52244				0.00	0	800,000,00
Total FRB24 SPOT										0.00	0	800,000,00
Total For FRB24										0.00	0	800,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.64485				0.00	200,000,000	5,100,000,00
Total FRB25 SPOT										0.00	200,000,000	5,100,000,00
Total For FRB25										0.00	200,000,000	5,100,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.03758				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.22000	107.93022	8.22000	107.90633				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	103.73174				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.07088				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.14000	101.64720	8.14000	101.62492				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.55446				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.16000	177.05372	2.16000	177.02928				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.46000	315.77071	2.46000	315.72455				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	154.26791				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.95000	202.26077	3.95000	202.22309				0.00	0	100,000,00
Total FRBI28 SPOT										0.00	0	100,000,00
Total For FRBI28										0.00	0	100,000,00
FRBI29 On 31/03/2029 Spot Bond			4.49000	4.49000	4.49000	106.61109				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	222.99988				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.94000	98.75526	4.94000	98.73422				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.89000	99.63706	4.89000	99.61611				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 Interest
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	148.56863				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	96.22771				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.81000	176.95307	2.81000	176.92550				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.67000	176.82008	3.67000	176.78839				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.24511				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	102.72591				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.26795				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.95773				0.00	0	

Contract 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	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.94242				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.57191				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.16162				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.50175				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.97441				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.17108				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.43639				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.14143				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	100.63307				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.66934				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.68131				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	100.30500				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.55450				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.86795				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.56527				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.84675				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.44164				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.91438				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.13847				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.15859				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.17369				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	100.75445				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.24455				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 Interest
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.97084				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.15665				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.17348				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.30779				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.16011				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	99.92884				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.82925				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	99.98665				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.45857				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.72256				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	101.08308				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.95791				0.00	0	

Contract 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	
FRC33: On 25/04/2023 Spot Bond					0.00000	103.15665				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.78092				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.00643				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.20458				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.12855				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	101.16504				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.18589				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.44477				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.26386				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.11523				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2022 Spot Bond					0.00000	101.00370				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	100.51033				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.41675				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.13327				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	101.22268				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.13011				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.14156				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.75881				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.99993				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.18077				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.99418				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	99.97055				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	100.78195				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.82950				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.07905				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	100.23363				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.54643				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.39633				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.39748				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.14088				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.13556				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.40800				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.50535				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.25898				0.00	0	

Contract 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	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.24580				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.14370				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.05512				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	100.16259				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 24/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
Total FRC382 SPOT										0.00	0	20,000,000.00
Total For FRC382										0.00	0	20,000,000.00
FRC66 On 31/01/2022 Spot Bond			3.45000	3.45000	3.45000	176.82346				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	176.83301				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	176.83142				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.39000	105.82458	4.39000	105.80353				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.53000	118.55751	4.53000	118.53372				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.92879				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	100.57003				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.56312				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.24704				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.84916				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.42688				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.76687				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.10217				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.48720				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.10382				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.07800	4.07800	4.07800	108.11463				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.50000	4.50000	4.50000	118.98396				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.46625				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	100.86456				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			4.64000	116.92401	4.64000	116.90020				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.60000	226.24313	4.60000	226.19699				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			4.78000	114.88384	4.78000	114.86000				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	225.55322				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.90000	150.56315	3.90000	150.53545				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	131.71609	3.70500	131.69254				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.58000	117.81165	4.58000	117.78784				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.75000	223.04628	4.75000	222.99988				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.80000	221.99262	4.80000	221.94618				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.43000	122.41308	3.43000	152.62294				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.83000	221.36330	4.83000	221.31681				0.00	0	

Contract 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			4.78000	114.88384	4.78000	114.86000				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.57000	195.33161	4.57000	195.29196				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.53000	104.65652	5.53000	104.63274				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.46000	196.54091	4.46000	196.50157				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.52000	195.88022	4.52000	195.84072				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.34000	210.98416	5.34000	210.93695				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.48000	105.30314	5.48000	105.27935				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.78000	4.78000	4.78000	114.86000				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.76000	115.17267	4.76000	115.14884				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.33000	197.98113	4.33000	197.94221				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.11000	215.59117	5.11000	215.54428				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
FRS14: On 31/03/2028 Spot Bond			4.46000	196.54091	4.46000	196.50157				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.46000	196.54091	4.46000	196.50157				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			3.86100	203.27836	3.86100	203.24097				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			4.20000	149.24945	4.20000	149.22082				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/01/2022 Spot Bond			2.51000	176.99951	2.51000	176.97339				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.81000	192.72265	4.81000	192.68227				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.85000	192.29170	4.85000	192.25123				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			4.17000	149.38021	4.17000	149.35167				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.32500	198.03676	4.32500	197.99785				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.86000	4.86000	4.86000	192.14364				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	6.32466				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	101.04571				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	
FRS17: On 16/10/2024 Spot Bond					0.00000	101.15392				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.14588				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.01610				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	208.51115				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	151.21762				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	197.62302				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	45.39770				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.71841				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.82876				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	100.71574				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20: On 06/08/2025 Spot Bond					0.00000	100.52778				0.00	0	

Contract 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	101.16706				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.58192				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	100.12506				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	102.38597				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	100.12855				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	101.60574				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	100.70018				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	104.37397				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	112.22077				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	101.83010				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	100.79052				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	75.05910				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.51306				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	116.01759				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.77204				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	100.74980				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.75147				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	102.98973				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.74647				0.00	0	

Contract 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	100.39136				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	119.86762				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	100.16060				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	100.02386				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.58287				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	99.96454				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	120.21882				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	99.96433				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	117.50140				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	102.60707				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	112.28208				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	99.96448				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	100.54019				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	99.95518				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.17727				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	102.32860				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	99.96234				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 13/01/2022 Spot Bond					0.00000	100.87245				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.36500	9.36500	9.36500	104.00744				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.36500	9.36500	9.36500	104.00744				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.97928				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 14/02/2022 Spot Bond					0.00000	103.23214				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	100.95567				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			10.70400	10.70400	10.70400	96.94882				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 03/03/2022 Spot Bond					0.00000	100.34669				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	97.92917				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	316.88955				0.00	0	

Contract 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	318.45494	2.00000	318.41238				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	318.41238				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.75000	177.11727	1.75000	177.09480				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.75000	177.11727	1.75000	177.09480				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.81591				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.48000	110.79869	4.48000	110.77661				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.12000	74.39407	4.12000	116.28922				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	153.11647				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	151.86394				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	312.26259				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.73500	5.73500	5.73500	104.80320				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			6.78000	111.02149	6.78000	111.00115				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.06000	112.51564	7.06000	112.49442				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.52000	110.11828	7.52000	110.09595				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			7.64000	113.93756	7.64000	113.91396				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.15000	114.17908	8.15000	114.15430				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.55500	110.88617	8.55500	110.86093				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.81000	107.63236	8.81000	107.60714				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.05000	112.28775	9.05000	112.26045				0.00	0	100,000,0€
Total FRX32 SPOT										0.00	0	100,000,0€
Total For FRX32										0.00	0	100,000,0€
FRX45 On 14/04/2045 Spot Bond			10.43500	80.51640	10.43500	80.49390				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.43916				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.75437				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.53471				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	100.50952				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.52662				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.53165				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.89404				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.94236				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.00549				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.03703				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.61020				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.40889				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	100.68207				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.54869				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.50167				0.00	0	

Contract 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	100.50544				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.69973				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.09000	111.65281	4.09000	111.63157				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.32385				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.29400	108.49978	6.29400	108.48131				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.42019				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.55194				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.74000	108.61501	6.74000	108.59522				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.03554				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.89777				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.27907				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	100.79139				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.32346				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.68447				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.99694				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.89150				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.43819				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.74111				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.64379				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.78078				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.94521				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.97167				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.81390				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	99.85540				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.11791				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.55882				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.92619				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.96958				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.23397				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.96442				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.16889				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.42153				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.61343				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.13494				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.01200				0.00	0	

Contract 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	100.41167				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.46535				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.62935				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.10135				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.42329				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.31929				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.96975				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.97149				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.97207				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.60000	314.95956	2.60000	314.91234				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	319.91020				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	Op Intere
HWAY3 On 28/08/2030 Spot Bond			10.16000	104.62690	10.16000	104.59873			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.72000	79.50221	4.72000	105.35395			0.00	0	10,000,000,00
Total HWAY33 SPOT									0.00	0	10,000,000,00
Total For HWAY33									0.00	0	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			11.06000	91.65881	11.06000	91.63200			0.00	0	3,740,755,00
Total HWAY34 SPOT									0.00	0	3,740,755,00
Total For HWAY34									0.00	0	3,740,755,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.93364	100.00000	12.90517			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.16000	90.60129	11.16000	90.57456			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	12.93178	100.00000	12.90332			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	101.17355			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	100.97822			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.44230			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.72000	155.86595	2.75000	155.70455		195,999,057,440,000.00	72,058,477,000	446,072,518,80	
Total I2025 SPOT								15,999,057,440,000.00	72,058,477,000	446,072,518,80	
Total For I2025								15,999,057,440,000.00	72,058,477,000	446,072,518,80	
I2029 On 31/03/2029 Spot Bond			3.62000	112.93544	3.62000	112.91540		26,540,646,124,000.00	7,331,670,200	301,121,458,70	
Total I2029 SPOT								26,540,646,124,000.00	7,331,670,200	301,121,458,70	
Total For I2029								26,540,646,124,000.00	7,331,670,200	301,121,458,70	
I2033 On 28/02/2033 Spot Bond			3.74000	112.71176	3.89000	111.05778		117,517,432,516,000.00	31,421,773,400	302,641,658,90	
Total I2033 SPOT								17,517,432,516,000.00	31,421,773,400	302,641,658,90	

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									17,517,432,516,000.00	31,421,773,400	302,641,658,90
I2038 On 31/01/2038 Spot Bond			3.88000	128.78550	3.88000	128.76188			1,293,635,456,000.00	333,411,200	368,759,322,90
Total I2038 SPOT									1,293,635,456,000.00	333,411,200	368,759,322,90
Total For I2038									1,293,635,456,000.00	333,411,200	368,759,322,90
I2046 On 31/03/2046 Spot Bond			3.87000	117.86705	3.94000	116.45688			17,228,458,260,000.00	4,451,798,000	295,900,654,50
Total I2046 SPOT									17,228,458,260,000.00	4,451,798,000	295,900,654,50
Total For I2046									17,228,458,260,000.00	4,451,798,000	295,900,654,50
I2050 On 31/12/2050 Spot Bond			3.89000	119.82074	3.89000	119.79874			12,967,885,274,000.00	3,333,646,600	265,113,238,90
Total I2050 SPOT									12,967,885,274,000.00	3,333,646,600	265,113,238,90
Total For I2050									12,967,885,274,000.00	3,333,646,600	265,113,238,90
IBL101 On 24/05/2022 Spot Bond			6.13000	6.13000	6.13000	102.03559			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.78627			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.72000	314.26645	2.72000	314.21830			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.57377			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.05975			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.66928			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.79543			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.09955			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.45699			0.00	0	

Contract 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	101.00576				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.68377				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.40560				0.00	0	10,000,000,00
Total IBL133 SPOT										0.00	0	10,000,000,00
Total For IBL133										0.00	0	10,000,000,00
IBL134 On 17/10/2024 Spot Bond					0.00000	101.10808				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.57145				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.16942				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.74955				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.69791				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.51405				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.60711				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.14096				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	

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	99.92339				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.44354				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.46199				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	100.54147				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.86268				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.83455				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.86275				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.70563				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.81087				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.74925				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.12488				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	101.05540				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.52781				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.54743				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.94210				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.97600				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.47349				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.48971				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.26322				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.27224				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.13028				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.08628				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.88295				0.00	0	

Contract 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	100.75002				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.71820				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.37602				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.38885				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.55751				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.34148				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.32543				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.27179				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.30935				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	177.08201				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.83500	110.42815	6.83500	110.40798				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	177.06303	2.10000	177.03886				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.20500	105.16898	5.20500	105.15405				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.08760				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.66500	103.16132	8.66500	103.13715				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.07000	108.14563	10.07000	108.36826				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.26000	106.71544	9.26000	106.68890				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.24674				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.75382				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.34323				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.73989				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.22873				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.03139				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	100.12996				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.86718				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.83355				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	100.21583				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.99000	102.35335	7.99000	102.33132				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	104.12111				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.02794				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.82921				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.38039				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.52391				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.38246				0.00	0	

Contract 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	100.49954				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.11449				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.10886				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.10468				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.37167				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.78453				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.09750				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.72465				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.73803				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	99.97303				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.58364				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF32 On 01/07/2026 Spot Bond					0.00000	99.92592				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.24822				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.56491				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.17858				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	101.13118	2.75000	101.12358				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	188.35754	5.22000	188.31601				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	100.62319				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	176.85534				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.21290				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.85900	176.94549	2.85900	176.91770				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.40992				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.33272				0.00	0	
Total IV050 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.12000	189.41164	5.12000	189.37039				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.75178				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	101.49361				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.80479				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.78265				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.49129				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.47512				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	100.37124				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.19555				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.36309				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.07336				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.28349				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.64486				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.19238				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.04275				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.17983	7.40000	100.15983				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.95696				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.63895				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.05814				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.97705	7.23000	102.95717				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC196 On 29/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.79499				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.47812				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.47507	7.45000	102.45437				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.36087				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	103.82672	3.91012	104.71604				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.97377				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.54742				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.40896				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.72500	6.72500	6.72500	99.95156				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	100.42945				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.33851				0.00	0	
Total IVC208 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 IVC208									0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.20000	4.20000	4.20000	99.83916			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	99.75894			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	99.59412			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	99.51334			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	99.25477			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	99.17266			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	99.09067			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	99.00883			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	100.17504			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.99108			0.00	0	
Total KAP012 SPOT									0.00	0	
Total For KAP012									0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.61505			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP013 On 19/07/2024 Spot Bond					0.00000	101.02454				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	100.30446				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	101.07915				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	101.12152				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	101.28687				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.93268				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.22389				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.22463				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 24/10/2022 Spot Bond					0.00000	101.70778				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.74000	123.60469	8.74000	123.57548				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.62500	105.02834	6.62500	105.00954				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL07 On 04/10/2022 Spot Bond					0.00000	100.89426				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.09259				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.58304				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.62266				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.32281				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.14725				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.28176				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.56183				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.57691				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.44395				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.19304				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.51613				0.00	0	
Total MBF068 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.37701				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.72247				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	100.16261				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.21618				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.51186				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.83321				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.40931				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.55438				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.45876				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.01273				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.01301				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	100.71200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.45664				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.01258				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.99000	7.99000	7.99000	114.48319				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.14400	106.94114	6.14400	106.92356				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	102.24236				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.23193				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.18081				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.64000	103.07247	8.64000	103.04852				0.00	0	10,000,00
Total MML02 SPOT										0.00	0	10,000,00
Total For MML02										0.00	0	10,000,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.30290				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.89000	96.82780	8.89000	97.54826				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.83028				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN09 On 11/10/2022 Spot Bond					0.00000	101.79031				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	102.84823				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.09541				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.03932				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.72192				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.70936				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.33624				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.88963				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.80491				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.33849				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.27506				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.92479				0.00	0	
Total MTN21 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 MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.01597				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.58500	102.38328	8.58500	102.35990				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.09902				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.43607				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.96760				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	100.99916				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.20946				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.43624				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.85067				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.00001				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.58660				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.62679				0.00	0	900,000,00

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 MWAR05 SPOT										0.00	0	900,000,00
Total For MWAR05										0.00	0	900,000,00
MWAR(On 22/02/2024 Spot Bond					0.00000	100.62671				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.57493				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.64244				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.14704				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.18832				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.27071				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.12825				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.16397				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.19424				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.22202				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.49000	102.42569	6.49000	102.40762				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM03 On 01/08/2023 Spot Bond			6.71500	109.08055	6.71500	109.06098				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.52000	107.90757	9.52000	107.88030				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.90947				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.93267				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.84300				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.87837				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.86940				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.83293				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.27572				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.28000	109.76437	6.28000	109.74562				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.58000	103.71322	5.58000	103.69747				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.15700	109.85933	7.15700	109.83834				0.00	0	30,000,00
Total NBK16A SPOT										0.00	0	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NBK16A										0.00	0	30,000,00
NBK17, On 22/04/2026 Spot Bond			8.14000	108.33373	8.14000	108.30998				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19, On 01/06/2022 Spot Bond			6.11000	102.20242	6.11000	102.18574				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20, On 01/06/2026 Spot Bond			7.23500	112.45786	7.23500	112.43591				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21, On 21/07/2027 Spot Bond			8.46500	114.11341	8.46500	114.08770				0.00	0	60,000,00
Total NBK21A SPOT										0.00	0	60,000,00
Total For NBK21A										0.00	0	60,000,00
NBK22, On 19/11/2022 Spot Bond			5.46500	105.06252	5.46500	105.04687				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23, On 19/11/2025 Spot Bond			7.18800	112.87126	7.18800	112.84925				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24, On 19/11/2027 Spot Bond			8.16500	113.96463	8.16500	113.93943				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.67439				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25, On 17/02/2023 Spot Bond			5.78500	5.78500	5.78500	109.15230				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.76458				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	41.54765	100.00000	41.45468				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.56529				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.84000	113.55019	7.84000	113.52607				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.83500	110.33126	5.83500	110.31401			5,134,800,000.00	880,000,000	220,000,000	
Total NBK28A SPOT									5,134,800,000.00	880,000,000	220,000,000	
Total For NBK28A									5,134,800,000.00	880,000,000	220,000,000	
NBK29 On 31/07/2026 Spot Bond			7.66500	115.11509	7.66500	115.09157			0.00	0	0	
Total NBK29A SPOT									0.00	0	0	
Total For NBK29A									0.00	0	0	
NBK30 On 20/02/2024 Spot Bond			6.36500	109.80970	6.36500	109.79101			0.00	0	0	
Total NBK30A SPOT									0.00	0	0	
Total For NBK30A									0.00	0	0	
NBK31 On 09/11/2023 Spot Bond			5.78500	107.61577	5.78500	107.59882			0.00	0	0	
Total NBK31A SPOT									0.00	0	0	
Total For NBK31A									0.00	0	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.73239			0.00	0	0	
Total NBK31B SPOT									0.00	0	0	
Total For NBK31B									0.00	0	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.15836			0.00	0	4,000,000.00	
Total NBK35B SPOT									0.00	0	4,000,000.00	
Total For NBK35B									0.00	0	4,000,000.00	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.60468			0.00	0	0	
Total NBK36B SPOT									0.00	0	0	
Total For NBK36B									0.00	0	0	
NBK4 On 28/10/2024 Spot Bond			10.31500	10.31500	10.31500	75.74227			0.00	0	0	
Total NBK4 SPOT									0.00	0	0	
Total For NBK4									0.00	0	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.70084			0.00	0	0	
Total NBK40B SPOT									0.00	0	0	
Total For NBK40B									0.00	0	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.68115			0.00	7,000,000.000	3,500,000.000	
Total NBK42B SPOT									0.00	7,000,000,000	3,500,000,000	
Total For NBK42B									0.00	7,000,000,000	3,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK43I On 20/02/2024 Spot Bond					0.00000	102.05703				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.17034				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.59304				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.96629				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.29117				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.57640				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.53897				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.13244				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.07812				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.21755				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.81113				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.76360				0.00	0	
Total NBKB56 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.90736				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.23901				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.65772				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.86004				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.61588				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.93813				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.06253				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.14462				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			9.48500	105.24812	9.48500	105.22118				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.14340				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			9.52000	104.79818	9.52000	104.77126				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.14462				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.14643				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.14886				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.24163				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.24163				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.60661				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	100.80986				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.75113				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.98472				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.84992				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.48885				0.00	0	630,000.00
Total NGL06 SPOT										0.00	0	630,000.00

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 NGL06										0.00	0	630,000,00
NGL07 On 09/04/2024 Spot Bond					0.00000	102.46816				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.63495				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.27964				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	45,000,000,00
Total NGL10 SPOT										0.00	0	45,000,000,00
Total For NGL10										0.00	0	45,000,000,00
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.62860				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.58929				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.01217				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.71309				0.00	0	450,000,00
Total NGT104 SPOT										0.00	0	450,000,00
Total For NGT104										0.00	0	450,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	100.82240				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.99882				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.33909				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	100.49118				0.00	0	880,000,00

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 NGT108 SPOT										0.00	0	880,000,00
Total For NGT108										0.00	0	880,000,00
NGT10 On 04/11/2026 Spot Bond					0.00000	101.15232				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	35,000,000,00
Total NGT110 SPOT										0.00	0	35,000,000,00
Total For NGT110										0.00	0	35,000,000,00
NGT1G On 16/06/2026 Spot Bond					0.00000	100.26384				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	102.13142				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.02897				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.67543				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.34807				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.31514				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.31943				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.28320				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.05623				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	

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 25/11/2023 Spot Bond					0.00000	104.20680				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.73157				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	221.94618				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	203.59689				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	152.28752				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	110.73193				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			4.63000	4.63000	4.63000	117.04758				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	151.81943				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	202.60416	3.45000	202.56914				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	152.71253				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	207.72392				0.00	0	
Total NILB14 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 NILB14									0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.62000	206.06335	3.62000	206.02677			0.00	0	
Total NILB15 SPOT									0.00	0	
Total For NILB15									0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.74500	115.38985	4.74500	115.36603			0.00	0	
Total NILB17 SPOT									0.00	0	
Total For NILB17									0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	97.07867			0.00	0	
Total NN014 SPOT									0.00	0	
Total For NN014									0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.68549			0.00	0	
Total NN016 SPOT									0.00	0	
Total For NN016									0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.17130			0.00	0	
Total NN019 SPOT									0.00	0	
Total For NN019									0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	128.96634			0.00	0	
Total NN02 SPOT									0.00	0	
Total For NN02									0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	97.57416			0.00	0	
Total NN022 SPOT									0.00	0	
Total For NN022									0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	98.22665			0.00	0	
Total NN023 SPOT									0.00	0	
Total For NN023									0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	98.44788			0.00	0	
Total NN026 SPOT									0.00	0	
Total For NN026									0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.57156			0.00	0	
Total NN03 SPOT									0.00	0	
Total For NN03									0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	96.37704			0.00	0	
Total NN034 SPOT									0.00	0	
Total For NN034									0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	99.83404			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	128.87179				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	96.31577				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.59658				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	96.05282				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	156.55402				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.78607				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	156.32756				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	156.37757				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.25351				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	133.33448				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	94.40338				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN057 On 26/08/2025 Spot Bond					0.00000	76.22137				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	90.61238				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.26653				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.47115				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.81160				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	103.03637				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	104.47664				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.54462				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.15147				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.28643				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.24012				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.15147				0.00	0	
Total NN107 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 NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.15300				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.53071				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.37732				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.50614				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	104.60177				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	134.47000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	130.69000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	136.76000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	135.09000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	135.00668				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	119.41072				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	93.23972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	119.02156				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	119.41072				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF039 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	95.24761				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	114.92770				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 05/05/2022 Spot Bond					0.00000	100.66739				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF048 On 22/02/2022 Spot Bond					0.00000	95.59045				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF052 On 22/03/2022 Spot Bond					0.00000	100.11121				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF057 On 22/03/2022 Spot Bond					0.00000	100.09825				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF058 On 22/03/2022 Spot Bond					0.00000	100.09825				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	

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 12/09/2024 Spot Bond					0.00000	109.59368				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.01429				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06 On 04/01/2022 Spot Bond					0.00000	105.26290				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	101.04699				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	101.04699				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	100.93422				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06 On 14/02/2022 Spot Bond					0.00000	100.63392				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF06 On 17/02/2022 Spot Bond					0.00000	100.55843				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF06 On 18/02/2022 Spot Bond					0.00000	100.54850				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF07 On 22/02/2022 Spot Bond					0.00000	100.51699				0.00	0	
Total NNF070 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 Inter
Total For NNF070										0.00	0	
NNF07 On 22/02/2022 Spot Bond					0.00000	100.51699				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF07 On 23/02/2022 Spot Bond					0.00000	100.50301				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF07 On 22/02/2022 Spot Bond					0.00000	100.51699				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF07 On 26/05/2022 Spot Bond					0.00000	100.46479				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07 On 28/02/2022 Spot Bond					0.00000	100.42245				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF07 On 28/02/2022 Spot Bond					0.00000	100.42245				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	130.67862				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.41735				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.58061				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.58169				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.53298				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.43808				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.97485				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.62191				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.59669				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.48306				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.03313				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.49805				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.78500	106.36885	6.78500	106.34925				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.93000	200.24185	2.93000	200.21003				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.04000	111.82322	10.04000	111.79313				0.00	0	425,085,60
Total NRA028 SPOT										0.00	0	425,085,60
Total For NRA028										0.00	0	425,085,60
NRA02 On 30/11/2028 Spot Bond			100.00000	13.41807	100.00000	13.38821				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	100.20000				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC23 On 15/02/2023 Spot Bond					0.00000	100.94314				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.61990				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.23139				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.23435				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.12405				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	100.29936				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.43121				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	100.13859				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.39778				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.07500	103.79524	6.07500	103.77819				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.23000	113.59023	7.23000	113.56794				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00

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 OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.30000	106.32302	6.30000	106.30481				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.19500	113.23478	8.19500	113.20965				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	100.17377				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.01938				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.02518				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.56124				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.55832				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.49774				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.15526				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.47484				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.48297				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	99.81359				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total PMM57 SPOT									0.00	0	
Total For PMM57									0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.57689			0.00	0	
Total PRE2A3 SPOT									0.00	0	
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.64722			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.65726			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.66730			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.70500	111.62713	7.74000	111.45169		244,631,463,603,000.00	161,535,556,600	242,266,016,90	
Total R186 SPOT								14,631,463,603,000.00	161,535,556,600	242,266,016,90	
Total For R186								14,631,463,603,000.00	161,535,556,600	242,266,016,90	
R197 On 07/12/2023 Spot Bond			1.65000	320.51710	1.65000	320.47732		27,445,466,730,000.00	16,633,616,200	87,039,440,80	
Total R197 SPOT								27,445,466,730,000.00	16,633,616,200	87,039,440,80	
Total For R197								27,445,466,730,000.00	16,633,616,200	87,039,440,80	
R202 On 07/12/2033 Spot Bond			3.75000	245.42269	3.80000	244.19788		20,744,949,000,000.00	5,531,986,400	221,835,136,30	
Total R202 SPOT								20,744,949,000,000.00	5,531,986,400	221,835,136,30	
Total For R202								20,744,949,000,000.00	5,531,986,400	221,835,136,30	
R2023 On 28/02/2023 Spot Bond			5.10000	105.54232	5.11500	105.51045		684,766,800,000,000.00	134,268,000,000	403,970,338,40	
Total R2023 SPOT								14,766,800,000,000.00	134,268,000,000	403,970,338,40	
Total For R2023								14,766,800,000,000.00	134,268,000,000	403,970,338,40	
R2030 On 31/01/2030 Spot Bond			9.26000	96.22834	9.29500	96.01763		503,202,393,008,000.00	1,566,220,560,800	1,192,392,631,00	
Total R2030 SPOT								13,202,393,008,000.00	566,220,560,800	192,392,631,00	
Total For R2030								13,202,393,008,000.00	566,220,560,800	192,392,631,00	
R2032 On 31/03/2032 Spot Bond			9.71000	92.69128	9.74000	92.48741		915,638,835,052,000.00	94,298,541,200	1,027,320,200,00	
Total R2032 SPOT								15,638,835,052,000.00	94,298,541,200	1,027,320,200,00	
Total For R2032								15,638,835,052,000.00	94,298,541,200	1,027,320,200,00	
R2035 On 28/02/2035 Spot Bond			10.21000	93.39089	10.24000	93.16563		453,713,828,540,000.00	142,381,374,000	1,198,819,088,90	
Total R2035 SPOT								13,713,828,540,000.00	142,381,374,000	198,819,088,90	
Total For R2035								13,713,828,540,000.00	142,381,374,000	198,819,088,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2037 On 31/01/2037 Spot Bond			10.42500	89.01568	10.45500	88.79025		752,139,700,000,000.00	551,764,000,000	921,296,900,00	
Total R2037 SPOT								2,139,700,000,000.00	551,764,000,000	921,296,900,00	
Total For R2037								2,139,700,000,000.00	551,764,000,000	921,296,900,00	
R2040 On 31/01/2040 Spot Bond			10.52500	91.47774	10.56500	91.16318		037,475,500,000,000.00	478,620,000,000	1,015,119,000,00	
Total R2040 SPOT								17,475,500,000,000.00	478,620,000,000	015,119,000,00	
Total For R2040								17,475,500,000,000.00	478,620,000,000	015,119,000,00	
R2044 On 31/01/2044 Spot Bond			10.57000	88.14935	10.60500	87.86634		824,196,186,000,000.00	267,189,800,000	375,968,800,00	
Total R2044 SPOT								14,196,186,000,000.00	267,189,800,000	375,968,800,00	
Total For R2044								14,196,186,000,000.00	267,189,800,000	375,968,800,00	
R2048 On 28/02/2048 Spot Bond			10.52000	87.22519	10.55000	86.97141		182,940,640,000,000.00	587,732,000,000	500,793,961,00	
Total R2048 SPOT								12,940,640,000,000.00	587,732,000,000	500,793,961,00	
Total For R2048								12,940,640,000,000.00	587,732,000,000	500,793,961,00	
R209 On 31/03/2036 Spot Bond			10.18000	72.31675	10.21000	72.12215		872,680,500,000,000.00	85,725,000,000	549,116,693,50	
Total R209 SPOT								2,680,500,000,000.00	85,725,000,000	549,116,693,50	
Total For R209								2,680,500,000,000.00	85,725,000,000	549,116,693,50	
R210 On 31/03/2028 Spot Bond			3.05000	212.82549	3.12000	211.94680		9,879,624,355,000.00	3,239,221,100	167,862,966,00	
Total R210 SPOT								9,879,624,355,000.00	3,239,221,100	167,862,966,00	
Total For R210								9,879,624,355,000.00	3,239,221,100	167,862,966,00	
R212 On 31/01/2022 Spot Bond			1.50000	177.15603	1.50000	177.13476		025,400,000,000,000.00	683,600,000,000	519,400,000,00	
Total R212 SPOT								15,400,000,000,000.00	683,600,000,000	519,400,000,00	
Total For R212								15,400,000,000,000.00	683,600,000,000	519,400,000,00	
R213 On 28/02/2031 Spot Bond			9.53500	87.05613	9.57000	86.84451		299,030,579,995,500.00	31,361,361,300	751,103,834,10	
Total R213 SPOT								19,030,579,995,500.00	31,361,361,300	751,103,834,10	
Total For R213								19,030,579,995,500.00	31,361,361,300	751,103,834,10	
R214 On 28/02/2041 Spot Bond			10.52500	69.26686	10.56000	69.03695		140,478,350,000,000.00	868,454,000,000	622,630,353,50	
Total R214 SPOT								10,478,350,000,000.00	868,454,000,000	622,630,353,50	
Total For R214								10,478,350,000,000.00	868,454,000,000	622,630,353,50	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.01465		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	100.72452		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	100.35710		0.00	0	0	
Total RDFB14 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 Interest
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.51672				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.64171				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.10483				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.77897				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.17385				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.10415				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.10881				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.49977				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.27099				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.56358				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.99008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.84890				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.19529				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.36164				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.56429				0.00	0	15,000,00
Total RED162 SPOT										0.00	0	15,000,00
Total For RED162										0.00	0	15,000,00
RED30 On 17/11/2023 Spot Bond					0.00000	101.12016				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.52241				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.55901				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.32497				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.00293				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.39822				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.16502				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES41 On 30/11/2022 Spot Bond					0.00000	100.47021				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.06535				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.07163				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.75452				0.00	0	536,000,00
Total RES52 SPOT										0.00	0	536,000,00
Total For RES52										0.00	0	536,000,00
RES53 On 20/09/2025 Spot Bond					0.00000	100.14239				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			6.79500	105.38458	6.79500	105.36523				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.82500	93.20350	11.82500	93.17409				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.87000	98.92070	10.87000	98.89210				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.28523				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.98500	98.68431	9.98500	98.65804				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.27500	103.55020	5.27500	103.53555				0.00	0	
Total SBK23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For SBK23									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.79882			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.84069			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.70000	109.82319	7.70000	109.80027			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.23898			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.72000	110.31336	6.72000	110.29355		67,200,000,000,000.00	10,000,000,000	2,500,000,000	
Total SBS27 SPOT								67,200,000,000,000.00	10,000,000,000	2,500,000,000	
Total For SBS27								67,200,000,000,000.00	10,000,000,000	2,500,000,000	
SBS3 On 25/05/2026 Spot Bond			7.77500	102.34010	7.77500	102.31855			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.91000	108.64891	7.91000	108.62576			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.06000	110.22538	7.06000	110.20425			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.23500	108.83580	7.23500	108.81478			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.74000	109.58828	8.74000	109.56281			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.74500	104.84373	5.74500	104.82733			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.34500	112.31286	7.34500	112.29048				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.02500	114.29234	8.02500	114.26750				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.01000	108.93695	6.01000	108.91942				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.58791				0.00	0	6,000,000,00
Total SBS47 SPOT										0.00	0	6,000,000,00
Total For SBS47										0.00	0	6,000,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	100.91077				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.43500	104.32187	4.43500	104.30925				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.46000	6.46000	6.46000	110.38372				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.07291				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.74531				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.67470				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.16500	102.10543	5.16500	102.09131				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS57 On 12/06/2024 Spot Bond					0.00000	101.65007				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.95540				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.39805				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.42274				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.65530				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.91651				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.29485				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.23113				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.90180				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.83617				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.41984				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.05000	318.16174	2.05000	318.11879				0.00	0	
Total SBSI11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
Total For SBSI11									0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	221.10748			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSI14									0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.53715			0.00	0	
Total SBSS01 SPOT									0.00	0	
Total For SBSS01									0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.55510			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	100.85883			0.00	0	
Total SBT101 SPOT									0.00	0	
Total For SBT101									0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.34592			0.00	0	
Total SBT102 SPOT									0.00	0	
Total For SBT102									0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.23060			0.00	0	
Total SBT103 SPOT									0.00	0	
Total For SBT103									0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.05269			0.00	0	
Total SBT104 SPOT									0.00	0	
Total For SBT104									0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBT105 SPOT									0.00	0	
Total For SBT105									0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	99.95895			0.00	0	
Total SBT106 SPOT									0.00	0	
Total For SBT106									0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.81118			0.00	0	
Total SBT201 SPOT									0.00	0	
Total For SBT201									0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.89305			0.00	0	
Total SBT202 SPOT									0.00	0	
Total For SBT202									0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.48500	107.73379	6.48500	107.71490			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.61770				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.45249				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.91630				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.89787				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.15086				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	101.23092				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.59961				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.62184				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.68000	100.66108	8.68000	101.78076				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.63862				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.70071				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.66256				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.65656				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.70445				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.64466				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.70445				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.69246				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.77620				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.66861				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.72837				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.72236				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.87500	108.44450	6.87500	108.42436				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.36036				0.00	0	
Total SNT04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.46928				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.67468				0.00	0	600,000,00
Total SOLB01 SPOT										0.00	0	600,000,00
Total For SOLB01										0.00	0	600,000,00
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.82924				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.85392				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.51556				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.52762				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.04799				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.24504				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.16615				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.36489				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	101.42982				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.28172				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.54191				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.01318				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	99.97065				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.16500	4.16500	4.16500	149.37349				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.71500	111.58362	7.71500	111.56042				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.06000	89.67833	9.06000	89.65638				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.07663				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	101.15543				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.51500	107.52580	6.51500	107.50685				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			4.78000	114.88384	4.78000	114.86000				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN044 On 09/02/2027 Spot Bond					0.00000	99.51835				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	

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 30/04/2027 Spot Bond					0.00000	100.93283				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	100.32488				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	314.44944				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.95517				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.82387				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	99.91147				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	152.08671				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			4.78000	4.78000	4.78000	114.86000				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	106.82178				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	198.27637				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.48145				0.00	0	
Total SSN068 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 SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.47249				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.45041				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.22629				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.22098				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	104.00031				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	103.59168				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.14276				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.18286				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.49285				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.27288				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.81399				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	224.59165				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.05743				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	102.00394				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.37811				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.51262				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.35939				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.96000	92.57806	9.96000	92.55361				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.15268				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.45000	95.20871	4.45000	196.61196				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			4.85500	92.00632	4.85500	220.79396				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.72452				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.66926				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN111 On 31/03/2024 Spot Bond					0.00000	99.95891				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN120 On 11/03/2022 Spot Bond					0.00000	100.22405				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN121 On 31/08/2024 Spot Bond					0.00000	100.37253				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN123 On 22/02/2022 Spot Bond					0.00000	95.73848				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN131 On 22/03/2022 Spot Bond					0.00000	100.10758				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN132 On 04/01/2022 Spot Bond					0.00000	101.47084				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN133 On 03/01/2022 Spot Bond					0.00000	105.30652				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN134 On 12/10/2022 Spot Bond					0.00000	101.13902				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN135 On 18/01/2022 Spot Bond					0.00000	101.29840				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN136 On 28/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN137 On 19/01/2022 Spot Bond					0.00000	100.97902				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN138 On 20/10/2022 Spot Bond					0.00000	101.07676				0.00	0	
Total SSN138 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 SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.29939				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	101.13352				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.85035				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	101.09691				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.54288				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.53727				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN14: On 28/02/2022 Spot Bond					0.00000	100.45088				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.33164				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	100.35576				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.21000	104.73361	8.21000	104.71046				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.47126				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.51855				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.51654				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.54151				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.53146				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.55348	7.21000	102.53375				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.15408	7.72000	101.55184				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.30119				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.54396				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.54628				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.84215				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.26340				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	

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 20/03/2022 Spot Bond					0.00000	100.19224				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.74593				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161On 27/05/2022 Spot Bond					0.00000	100.51633				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.08483				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.10728				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.61555				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.86612				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.10208				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.01213				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.01276				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.38213				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.39952				0.00	0	
Total TFS170 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For TFS170										0.00	0	
TH10A: On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.55578				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	101.01141				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.49773				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.53771				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.51557				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.58397				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.74939				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.78387				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.63122				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.87689				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.60710				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.56321				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.08636				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.82088				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.65541				0.00	0	190,000,00
Total TH16A1 SPOT										0.00	0	190,000,00
Total For TH16A1										0.00	0	190,000,00
TH16A On 21/08/2024 Spot Bond					0.00000	100.78325				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	103.00411	8.49000	102.98084				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.69739				0.00	0	250,000,00
Total TH16A4 SPOT										0.00	0	250,000,00
Total For TH16A4										0.00	0	250,000,00
TH16A On 21/08/2024 Spot Bond					0.00000	100.54675				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.52159				0.00	0	800,000,00
Total TH16A7 SPOT										0.00	0	800,000,00
Total For TH16A7										0.00	0	800,000,00
TH16A On 21/08/2024 Spot Bond					0.00000	100.54373				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	102.04204	5.76000	102.02629				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	

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	100.56586				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.60205				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.60406				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.59703				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.64526				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.63220				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.81282				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.89795				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.84789				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.58669				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.57164				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.62282				0.00	0	
Total TH17C1 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 TH17C1									0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.59974			0.00	0	
Total TH17C2 SPOT									0.00	0	
Total For TH17C2									0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.80718			0.00	0	
Total TH17D1 SPOT									0.00	0	
Total For TH17D1									0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.77015			0.00	0	
Total TH17D2 SPOT									0.00	0	
Total For TH17D2									0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.45823			0.00	0	
Total TH17O1 SPOT									0.00	0	
Total For TH17O1									0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.47127			0.00	0	620,000,00
Total TH17O2 SPOT									0.00	0	620,000,00
Total For TH17O2									0.00	0	620,000,00
TL23 On 05/09/2022 Spot Bond					0.00000	100.24638			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			6.21500	104.73261	6.21500	104.71490			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			6.86500	109.58771	6.86500	109.56728			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.20321			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.17870			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			8.21000	104.73841	8.21000	104.71526			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.53691			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.18935				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.62994				0.00	0	400,000,00
Total TL31 SPOT										0.00	0	400,000,00
Total For TL31										0.00	0	400,000,00
TL32 On 09/02/2027 Spot Bond					0.00000	100.71771				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.76500	108.50267	6.76500	108.48273				0.00	0	1,116,900,00
Total TN23 SPOT										0.00	0	1,116,900,00
Total For TN23										0.00	0	1,116,900,00
TN23/R On 06/11/2023 Spot Bond			100.00000	32.07420	100.00000	32.00243				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.52000	106.42521	8.52000	106.40109				0.00	0	1,661,038,70
Total TN25 SPOT										0.00	0	1,661,038,70
Total For TN25										0.00	0	1,661,038,70
TN25/R On 19/08/2025 Spot Bond			100.00000	17.46894	100.00000	17.43050				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.61000	97.98035	9.61000	97.95495				0.00	0	18,559,454,70
Total TN27 SPOT										0.00	0	18,559,454,70
Total For TN27										0.00	0	18,559,454,70
TN27/R On 14/11/2027 Spot Bond			100.00000	10.64438	100.00000	10.62056				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.84500	100.40919	10.84500	100.38007				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.88902	8.00000	117.86363				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40 On 09/10/2040 Spot Bond			11.75000	94.87078	11.75000	94.84103				0.00	0	720,000,00
Total TN40 SPOT										0.00	0	720,000,00
Total For TN40										0.00	0	720,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.38690	10.75000	102.35746				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	100.13190				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.42263				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.13323				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.44341				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	100.13773	7.61000	100.18483				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	100.11414				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.37184				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	99.99844				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			6.22500	103.48223	6.22500	103.46471				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.62503				0.00	0	
Total TRA3A7 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 TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.81286				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.21678				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.09020				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.14892				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.51500	107.62865	6.51500	107.60970				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.09020				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.14892				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.82489	8.62000	101.80130				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.10737				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.03934				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.15044				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.46430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.19030				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.62027				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	99.39352				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	99.02339				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	98.93805				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25€ On 11/05/2022 Spot Bond					0.00000	98.23489				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26€ On 16/09/2022 Spot Bond					0.00000	96.35204				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.51790				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.18946				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.96655				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.92222				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	

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 17/01/2022 Spot Bond					0.00000	100.85432				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.78688				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.71054				0.00	0	
Total TWC390 SPOT										0.00	0	
Total For TWC390										0.00	0	
TWC39 On 04/02/2022 Spot Bond					0.00000	100.61738				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	100.44096				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.39329				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.26322				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.17864				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.04000	107.72546	10.04000	107.69631				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.61470				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.69248				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.72837				0.00	0	
Total UU1B01 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 UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.88372				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.80643				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.46319				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.50580				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.59858				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.62247				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.49589				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.47493				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.24438				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT												
Total for SPOT :										50,455,708,251,353,500.00	817,633,794,000	040,530,195,400
Total Futures												
Total Options												
Grand Total:										50,455,708,251,353,500.00	817,633,794,000	040,531,393,500