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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/01/2022

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			11.33818	78.57893	11.41689	78.16760			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.57261	75.74471	11.65450	75.32927			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.81741	76.63419	11.90253	76.21522			0.00	0	
ES33	On	03/11/2022	Bond Future			12.06596	73.86773	12.15427	73.44601			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/02/2022	Bond Future			11.81083	77.17098	11.88885	76.70353			0.00	0	3,51
ES42	On	05/05/2022	Bond Future			12.03124	73.83889	12.11253	73.36675			0.00	0	1,18
ES42	On	04/08/2022	Bond Future			12.25506	74.70433	12.33962	74.22791			0.00	0	
ES42	On	03/11/2022	Bond Future			12.48289	71.43409	12.57076	70.95418			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	03/02/2022	Bond Future			155.46378	155.46378	155.31766	155.31766			0.00	0	5,51
I2025	On	05/05/2022	Bond Future			157.32982	157.32982	157.18376	157.18376			0.00	0	16
I2025	On	04/08/2022	Bond Future			157.66258	157.66258	157.51814	157.51814			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 Intere
I2025	On	03/11/2022	Bond Future			159.64281	159.64281	159.50173	159.50173			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			114.46131	114.46131	114.59830	114.59830			0.00	0	3,8
I2029	On	05/05/2022	Bond Future			114.63428	114.63428	114.77419	114.77419			0.00	0	5
I2029	On	04/08/2022	Bond Future			116.05248	116.05248	116.19661	116.19661			0.00	0	
I2029	On	03/11/2022	Bond Future			116.28515	116.28515	116.43489	116.43489			0.00	0	
Total I2029 Future												0.00	0	4,42
Total For I2029												0.00	0	4,42
I2033	On	03/02/2022	Bond Future			113.33845	113.33845	113.65273	113.65273			0.00	0	7,2
I2033	On	05/05/2022	Bond Future			113.41575	113.41575	113.73511	113.73511			0.00	0	2,1
I2033	On	04/08/2022	Bond Future			114.81885	114.81885	115.14464	115.14464			0.00	0	
I2033	On	03/11/2022	Bond Future			114.95531	114.95531	115.28895	115.28895			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			128.72111	128.72111	129.20488	129.20488			0.00	0	6,10
I2038	On	05/05/2022	Bond Future			130.26619	130.26619	130.75737	130.75737			0.00	0	6
I2038	On	04/08/2022	Bond Future			130.06252	130.06252	130.56261	130.56261			0.00	0	
I2038	On	03/11/2022	Bond Future			131.69613	131.69613	132.20680	132.20680			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			119.53478	119.53478	120.12708	120.12708			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			119.08252	119.08252	119.68337	119.68337			0.00	0	1
I2046	On	04/08/2022	Bond Future			120.55587	120.55587	121.16670	121.16670			0.00	0	
I2046	On	03/11/2022	Bond Future			120.14542	120.14542	120.76804	120.76804			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			121.41183	121.41183	122.32195	122.32195			0.00	0	9,2
I2050	On	05/05/2022	Bond Future			122.86890	122.86890	123.79144	123.79144			0.00	0	3
I2050	On	04/08/2022	Bond Future			122.37377	122.37377	123.31017	123.31017			0.00	0	
I2050	On	03/11/2022	Bond Future			123.91085	123.91085	124.86309	124.86309			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			7.96628	111.44984	8.05473	111.07770		5.60	0.00	0	69,8
R186	On	05/05/2022	Bond Future			8.18793	112.75989	8.28229	112.38463		5.61	0.00	0	4,5
R186	On	04/08/2022	Bond Future			8.42960	108.79400	8.53031	108.41622		5.73	0.00	0	
R186	On	03/11/2022	Bond Future			8.68013	110.18576	8.78747	109.80735		5.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												0.00	0	74,37
R186	On	03/02/2022	Bond Future	7.28	Call			21.23000	0.02123	31,560	5.43	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,335.11000	3.33511	2,973,300	5.43	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			22.58000	0.02258	33,510	5.43	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,292.90000	3.29290	2,931,690	5.43	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			24.01000	0.02401	35,580	5.43	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,250.78000	3.25078	2,890,210	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			1,516.96000	1.51696	1,704,970	5.63	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,407.07000	1.40707	1,219,820	5.63	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,538.10000	1.53810	1,727,480	5.64	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,388.59000	1.38859	1,202,710	5.64	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,602.49000	1.60249	1,796,470	5.65	0.00	0	4%
R186	On	05/05/2022	Bond Future	7.88	Call			764.50000	0.76450	881,030	5.45	0.00	0	4%
R186	On	05/05/2022	Bond Future	7.88	Put			2,375.71000	2.37571	2,116,980	5.45	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,183.53000	1.18353	1,343,230	5.57	0.00	0	4%
R186	On	05/05/2022	Bond Future	8.14	Put			1,750.02000	1.75002	1,534,460	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,495.98000	1.49598	1,682,360	5.63	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			402.32000	0.40232	329,480	6.13	0.00	0	4%
R186	On	05/05/2022	Bond Future	6.73	Call			53.09000	0.05309	66,340	5.35	0.00	0	3,6%
R186	On	05/05/2022	Bond Future	6.73	Put			6,438.03000	6.43803	6,076,020	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			193.71000	0.19371	233,900	5.14	0.00	0	4%
R186	On	05/05/2022	Bond Future	7.28	Put			4,263.98000	4.26398	3,928,910	5.14	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			326.46000	0.32646	387,650	5.24	0.00	0	3,6%
R186	On	05/05/2022	Bond Future	8.35	Put			1,334.22000	1.33422	1,152,940	5.65	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			892.89000	0.89289	754,790	5.78	0.00	0	4,0%
R186	On	05/05/2022	Bond Future	8.94	Call			3,148.87000	3.14887	3,425,800	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			577.78000	0.57778	479,450	5.97	0.00	0	4%
R186	On	05/05/2022	Bond Future	9.18	Call			3,892.55000	3.89255	4,194,970	6.13	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			3,569.49000	3.56949	3,255,420	5.24	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,425.73000	1.42573	1,236,850	5.63	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,300.82000	2.30082	2,537,980	5.78	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,118.13000	5.11813	5,426,080	6.52	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			565.83000	0.56583	496,000	6.52	0.00	0	3,6%
R186	On	04/08/2022	Bond Future	6.96	Call			151.70000	0.15170	183,480	5.06	0.00	0	3,6%
R186	On	04/08/2022	Bond Future	6.96	Put			6,236.28000	6.23628	5,890,280	5.06	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			930.16000	0.93016	1,051,390	5.43	0.00	0	3,6%
R186	On	04/08/2022	Bond Future	7.96	Put			3,091.63000	3.09163	2,835,080	5.43	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,199.27000	1.19927	1,342,450	5.54	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,672.70000	2.67270	2,438,100	5.54	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	8.15	Call		1,215.20000	1.21520	1,359,600	5.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		2,650.56000	2.65056	2,417,180	5.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		1,183.47000	1.18347	1,325,430	5.54	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put		2,694.98000	2.69498	2,459,160	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		2,642.16000	2.64216	2,455,280	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,768.80000	1.76880	1,958,350	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,679.33000	2.67933	2,490,470	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,785.52000	1.78552	1,976,060	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,660.50000	2.66050	2,472,630	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,802.71000	1.80271	1,994,240	5.53	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											0.00	0	99,05
R197	On	03/02/2022	Bond Future			321.80411	321.80411	321.81066	321.81066		0.00	0	1,11
R197	On	05/05/2022	Bond Future			325.66643	325.66643	325.67668	325.67668		0.00	0	2:
R197	On	04/08/2022	Bond Future			321.32455	321.32455	321.34198	321.34198		0.00	0	
R197	On	03/11/2022	Bond Future			325.36110	325.36110	325.38932	325.38932		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			248.21521	248.21521	248.18016	248.18016		0.00	0	7,65
R202	On	05/05/2022	Bond Future			251.19420	251.19420	251.16152	251.16152		0.00	0	4:
R202	On	04/08/2022	Bond Future			249.85563	249.85563	249.82804	249.82804		0.00	0	
R202	On	03/11/2022	Bond Future			252.99385	252.99385	252.97415	252.97415		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			5.15767	106.07155	5.16064	106.06847	1.09	0.00	0	16,4:
R2023	On	05/05/2022	Bond Future			5.28218	103.40834	5.28461	103.40641	0.96	0.00	0	8:
R2023	On	04/08/2022	Bond Future			5.46870	104.63187	5.46809	104.63221	0.70	0.00	0	
R2023	On	03/11/2022	Bond Future			5.85396	102.04204	5.84180	102.04578	0.45	0.00	0	
Total R2023 Future											0.00	0	17,25
R2023	On	03/02/2022	Bond Future	5.06	Call		85.39000	0.08539	77,990	1.02	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		189.64000	0.18964	179,160	1.02	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		89.68000	0.08968	82,230	1.03	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		183.57000	0.18357	173,040	1.03	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		94.23000	0.09423	86,730	1.03	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		177.75000	0.17775	167,170	1.03	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		848.93000	0.84893	844,960	1.17	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		47.36000	0.04736	41,460	1.17	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		855.99000	0.85599	852,090	1.17	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	05/05/2022	Bond Future	6.31	Put			46.58000	0.04658	40,750	1.17	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			841.87000	0.84187	837,960	1.17	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			48.15000	0.04815	42,310	1.17	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			121.19000	0.12119	114,940	0.75	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			435.74000	0.43574	429,180	0.75	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			119.78000	0.11978	113,560	0.75	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			439.85000	0.43985	433,320	0.76	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			118.38000	0.11838	112,190	0.76	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			431.65000	0.43165	425,060	0.75	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			247.63000	0.24763	241,500	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			122.21000	0.12221	119,820	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			249.50000	0.24950	243,730	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			121.02000	0.12102	118,990	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			251.74000	0.25174	245,610	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			120.19000	0.12019	117,800	0.47	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,25
R2030	On	03/02/2022	Bond Future			9.42846	92.28716	9.51127	91.85471		9.11	27,778,435.16	301	82,76
R2030	On	05/05/2022	Bond Future			9.63981	93.37245	9.72637	92.93599		8.88	0.00	0	14,76
R2030	On	04/08/2022	Bond Future			9.86778	90.45228	9.95831	90.01233		8.94	0.00	0	
R2030	On	03/11/2022	Bond Future			10.08739	91.61631	10.18169	91.17417		8.69	0.00	0	
Total R2030 Future												27,778,435.16	301	97,54
R2030	On	03/02/2022	Bond Future	8.85	Put			3,590.93000	3.59093	3,184,500	8.57	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call			1,900.75000	1.90075	2,215,620	9.42	0.00	0	96
R2030	On	03/02/2022	Bond Future	9.80	Put			413.11000	0.41311	295,530	9.42	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call			2,294.34000	2.29434	2,636,300	9.55	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			298.69000	0.29869	208,200	9.55	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call			6,649.42000	6.64942	7,078,920	10.71	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			6.38000	0.00638	3,430	10.71	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call			807.32000	0.80732	998,110	9.07	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			1,127.03000	1.12703	885,370	9.07	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,215.68000	1.21568	1,463,160	9.21	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			755.19000	0.75519	570,220	9.21	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			1,825.52000	1.82552	2,134,380	9.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			439.93000	0.43993	316,340	9.39	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call			693.05000	0.69305	865,120	9.03	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put			1,274.73000	1.27473	1,014,350	9.03	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			760.30000	0.76030	943,580	9.05	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			1,184.68000	1.18468	935,510	9.05	0.00	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
R2030	On	03/02/2022	Bond Future	9.44	Call		783.59000	0.78359	970,620	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		1,155.62000	1.15562	910,200	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call		223.60000	0.22360	297,130	8.75	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put		2,397.24000	2.39724	2,038,320	8.75	0.00	0	
R2030	On	03/02/2022	Bond Future	9.20	Call		341.57000	0.34157	444,200	8.86	0.00	0	98
R2030	On	03/02/2022	Bond Future	9.20	Put		1,980.69000	1.98069	1,650,870	8.86	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call		589.65000	0.58965	743,360	8.99	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		2.83000	0.00283	4,450	8.42	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		6,085.98000	6.08598	5,655,150	8.42	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Call		47.94000	0.04794	68,340	8.55	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Put		3,848.76000	3.84876	3,436,710	8.55	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		63.79000	0.06379	89,810	8.57	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.35	Put		1,434.25000	1.43425	1,155,510	8.99	0.00	0	10
R2030	On	05/05/2022	Bond Future	10.19	Call		3,321.84000	3.32184	3,609,430	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,028.91000	1.02891	880,040	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		3,356.37000	3.35637	3,645,480	9.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,014.81000	1.01481	867,460	9.27	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.81	Call		345.97000	0.34597	402,200	8.21	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.89	Call		419.55000	0.41955	485,500	8.26	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		4,750.89000	4.75089	4,380,380	8.26	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call		1,068.45000	1.06845	1,205,430	8.61	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		2,985.83000	2.98583	2,686,350	8.61	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Call		21.50000	0.02150	26,100	8.48	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put		1,423.24000	1.42324	1,234,630	9.02	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Put		10,803.48000	10.80348	10,371,620	8.48	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		68.46000	0.06846	81,790	8.36	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put		8,509.11000	8.50911	8,085,980	8.36	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		157.20000	0.15720	185,480	8.25	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		6,762.63000	6.76263	6,354,450	8.25	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put		5,105.24000	5.10524	4,725,010	8.21	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		3,391.03000	3.39103	3,681,650	9.28	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,000.87000	1.00087	855,030	9.28	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		6,621.67000	6.62167	7,001,280	10.29	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		314.23000	0.31423	257,380	10.29	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		2,538.58000	2.53858	2,786,430	9.02	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put		5,284.84000	5.28484	4,938,060	8.33	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,517.23000	1.51723	1,673,830	8.66	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,573.18000	3.57318	3,289,830	8.66	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,536.79000	1.53679	1,694,510	8.66	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		3,542.90000	3.54290	3,260,670	8.66	0.00	0	

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			221.06000	0.22106	255,010	8.42	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call			1,556.51000	1.55651	1,715,350	8.67	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,512.81000	3.51281	3,231,700	8.67	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			5,578.38000	5.57838	5,909,340	9.82	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			933.60000	0.93360	824,610	9.82	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			743.99000	0.74399	837,160	8.33	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			8,732.35000	8.73235	8,326,350	8.42	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,108.86000	3.10886	2,877,060	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,655.22000	2.65522	2,866,720	8.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,085.08000	3.08508	2,854,440	8.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			2,678.58000	2.67858	2,891,240	8.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,061.43000	3.06143	2,831,950	8.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			2,631.96000	2.63196	2,842,300	8.60	0.00	0	
Total R2030 Option												0.00	0	24,82
Total For R2030												27,778,435.16	301	122,37
R2032	On	03/02/2022	Bond Future			9.88567	92.62268	9.96813	92.14026		10.14	0.00	0	123,75
R2032	On	05/05/2022	Bond Future			10.08492	89.56540	10.17075	89.07836		10.19	0.00	0	20,40
R2032	On	04/08/2022	Bond Future			10.29250	90.60226	10.38176	90.11111		9.77	0.00	0	
R2032	On	03/11/2022	Bond Future			10.50173	87.62316	10.59437	87.12908		9.94	0.00	0	
Total R2032 Future												0.00	0	144,16
R2032	On	03/02/2022	Bond Future	8.91	Call			3.60000	0.00360	5,800	9.08	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put			6,467.23000	6.46723	5,987,010	9.08	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			20.68000	0.02068	31,250	9.17	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.95	Call			5,523.78000	5.52378	5,991,010	11.62	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			37.94000	0.03794	22,750	11.62	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			6,459.08000	6.45908	6,934,050	11.80	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Call			3,978.80000	3.97880	4,419,140	11.13	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			119.74000	0.11974	77,660	11.13	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			4,029.38000	4.02938	4,471,040	11.15	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			2,609.50000	2.60950	2,210,080	9.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Call			5,263.86000	5.26386	5,728,140	11.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			46.22000	0.04622	28,080	11.54	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call			2,946.67000	2.94667	3,349,680	10.78	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			251.80000	0.25180	172,390	10.78	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			2,994.19000	2.99419	3,399,460	10.80	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			17.23000	0.01723	9,780	11.80	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.53	Call			3,380.92000	3.38092	3,802,380	10.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			184.51000	0.18451	123,550	10.94	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.35	Call			2,529.17000	2.52917	2,909,610	10.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.35	Put			339.78000	0.33978	237,800	10.63	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			2,852.32000	2.85232	3,250,640	10.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			115.41000	0.11541	74,650	11.15	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.43	Call			2,899.36000	2.89936	3,300,110	10.77	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			260.46000	0.26046	178,790	10.77	0.00	0	
R2032	On	03/02/2022	Bond Future	9.90	Call			874.48000	0.87448	1,085,290	10.02	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			1,272.82000	1.27282	1,001,210	10.02	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.04	Call			1,295.84000	1.29584	1,566,630	10.19	0.00	0	10
R2032	On	03/02/2022	Bond Future	10.45	Put			243.40000	0.24340	166,250	10.80	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.14	Call			1,651.98000	1.65198	1,962,900	10.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			657.56000	0.65756	486,060	10.31	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.62	Call			311.43000	0.31143	410,710	9.61	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.62	Put			2,372.04000	2.37204	1,988,900	9.61	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			385.94000	0.38594	502,910	9.70	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			269.44000	0.26944	185,340	10.75	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			654.10000	0.65410	826,360	9.90	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			1,582.30000	1.58230	1,272,140	9.90	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.14	Put			5,027.71000	5.02771	4,555,860	9.17	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			247.74000	0.24774	330,740	9.53	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			2,146.72000	2.14672	1,781,270	9.70	0.00	0	
R2032	On	03/02/2022	Bond Future	10.04	Put			878.19000	0.87819	666,560	10.19	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			259.62000	0.25962	345,720	9.54	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			2,561.04000	2.56104	2,164,720	9.54	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			637.96000	0.63796	540,490	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call			704.88000	0.70488	819,800	9.35	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.29	Call			2,445.59000	2.44559	2,711,960	10.23	0.00	0	99
R2032	On	05/05/2022	Bond Future	10.29	Put			1,774.81000	1.77481	1,554,140	10.23	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			683.88000	0.68388	580,560	11.17	0.00	0	99
R2032	On	05/05/2022	Bond Future	11.02	Call			5,278.58000	5.27858	5,667,000	11.23	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			646.90000	0.64690	548,280	11.23	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			5,322.21000	5.32221	5,711,780	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			5,984.90000	5.98490	6,390,360	11.49	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			517.40000	0.51740	435,820	11.49	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.98	Call			5,104.83000	5.10483	5,488,550	11.17	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put			4,130.79000	4.13079	3,758,670	9.35	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			2,104.19000	2.10419	2,347,670	10.12	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.18	Put			2,051.91000	2.05191	1,808,350	10.12	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			5,365.77000	5.36577	5,756,490	11.26	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			629.00000	0.62900	532,680	11.26	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			1,094.05000	1.09405	1,226,790	9.02	0.00	0	80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	04/08/2022	Bond Future	9.72	Put			4,824.34000	4.82434	4,465,930	9.02	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			2,162.66000	2.16266	2,375,720	9.52	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			3,166.68000	3.16668	2,888,590	9.52	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			2,188.86000	2.18886	2,403,580	9.53	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			781.44000	0.78144	687,030	11.04	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			8,358.40000	8.35840	8,776,660	11.44	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			3,137.25000	3.13725	2,860,820	9.53	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			289.62000	0.28962	335,150	8.78	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			8,506.89000	8.50689	8,061,270	8.78	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			588.15000	0.58815	515,260	11.44	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			2,215.23000	2.21523	2,431,600	9.54	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			3,108.03000	3.10803	2,833,250	9.54	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			7,132.08000	7.13208	7,528,820	11.04	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			3,351.98000	3.35198	3,617,440	10.05	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			3,004.21000	3.00421	2,775,590	10.05	0.00	0	
Total R2032 Option												0.00	0	12,24
Total For R2032												0.00	0	156,40
R2035	On	03/02/2022	Bond Future			10.38562	93.26919	10.46809	92.73407		11.35	0.00	0	103,00
R2035	On	05/05/2022	Bond Future			10.57770	89.88792	10.66332	89.34756		11.47	0.00	0	8,90
R2035	On	04/08/2022	Bond Future			10.77959	90.92633	10.86848	90.38125		10.94	0.00	0	
R2035	On	03/11/2022	Bond Future			10.98235	87.62143	11.07441	87.07270		11.18	0.00	0	
Total R2035 Future												0.00	0	111,97
R2035	On	03/02/2022	Bond Future	9.70	Call			36.96000	0.03696	55,430	10.33	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put			5,204.14000	5.20414	4,687,490	10.33	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			135.44000	0.13544	188,590	10.48	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.28	Call			5,119.95000	5.11995	5,623,340	12.74	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			4,784.25000	4.78425	5,280,830	12.63	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			2,751.41000	2.75141	2,322,290	10.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			7,657.22000	7.65722	8,186,440	13.36	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			14.04000	0.01404	8,140	13.36	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call			8,494.52000	8.49452	9,026,590	13.50	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			6.94000	0.00694	3,890	13.50	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.03	Call			3,743.13000	3.74313	4,209,430	12.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			89.11000	0.08911	57,380	12.74	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			5,401.16000	5.40116	5,909,370	12.83	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			74.07000	0.07407	47,160	12.83	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			5,739.75000	5.73975	6,252,870	12.94	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			59.17000	0.05917	37,170	12.94	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.35	Call			846.18000	0.84618	1,057,820	11.15	0.00	0	1,60

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/02/2022	Bond Future	11.22	Put			110.92000	0.11092	72,380	12.63	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			4,840.04000	4.84004	5,337,850	12.64	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			106.97000	0.10697	69,660	12.64	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			4,895.88000	4.89588	5,394,870	12.66	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			103.14000	0.10314	67,010	12.66	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call			580.63000	0.58063	742,760	10.99	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put			216.61000	0.21661	147,790	12.28	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			3,850.53000	3.85053	4,320,730	12.31	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			202.23000	0.20223	137,310	12.31	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.11	Call			4,176.32000	4.17632	4,657,160	12.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			164.20000	0.16420	109,920	12.42	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.34	Put			1,652.55000	1.65255	1,324,390	11.13	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put			1,613.85000	1.61385	1,290,370	11.15	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			1,725.17000	1.72517	2,056,350	11.51	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			815.05000	0.81505	611,110	11.51	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call			1,889.68000	1.88968	2,237,890	11.57	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			725.44000	0.72544	538,530	11.57	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.92	Put			3,779.85000	3.77985	3,297,880	10.48	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			327.00000	0.32700	433,000	10.73	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.24	Put			2,071.93000	2.07193	1,698,940	10.99	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			624.58000	0.62458	795,390	11.02	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			1,983.70000	1.98370	1,619,390	11.02	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			819.44000	0.81944	1,026,400	11.13	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			630.63000	0.63063	536,430	12.89	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Call			2,529.88000	2.52988	2,814,020	11.44	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.82	Call			2,883.06000	2.88306	3,190,380	11.55	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put			2,174.77000	2.17477	1,918,550	11.44	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			1,906.42000	1.90642	1,673,380	11.55	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Call			6,423.74000	6.42374	6,868,690	12.87	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			639.20000	0.63920	543,790	12.87	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			6,472.10000	6.47210	6,918,260	12.89	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			6,520.51000	6.52051	6,967,760	12.90	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			622.17000	0.62217	529,060	12.90	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			11,411.68000	11.41168	11,926,000	14.52	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			156.55000	0.15655	130,510	14.52	0.00	0	1,20
R2035	On	04/08/2022	Bond Future	10.74	Call			2,651.44000	2.65144	2,897,360	10.93	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			3,440.87000	3.44087	3,141,710	10.93	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			672.21000	0.67221	762,870	9.89	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call			2,362.67000	2.36267	2,590,750	10.84	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			3,773.66000	3.77366	3,456,660	10.84	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		370.02000	0.37002	426,250	9.77	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put		3,505.69000	3.50569	3,202,970	10.91	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,621.72000	2.62172	2,865,860	10.92	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		3,473.02000	3.47302	3,172,080	10.92	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		891.53000	0.89153	790,680	12.93	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		2,592.45000	2.59245	2,834,810	10.91	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put		9,121.30000	9.12130	8,632,450	9.77	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put		7,289.19000	7.28919	6,834,770	9.89	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		2,065.92000	2.06592	2,274,350	10.75	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put		4,167.92000	4.16792	3,831,270	10.75	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		3,950.52000	3.95052	4,264,450	11.34	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		2,374.82000	2.37482	2,143,670	11.34	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		8,395.03000	8.39503	8,839,260	12.93	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		3,790.37000	3.79037	4,090,820	11.30	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		3,343.52000	3.34352	3,095,240	11.30	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		3,726.75000	3.72675	4,024,330	11.28	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		3,397.81000	3.39781	3,146,660	11.28	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		3,758.50000	3.75850	4,057,510	11.29	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		3,370.58000	3.37058	3,120,860	11.29	0.00	0	
Total R2035 Option											0.00	0	15,40
Total For R2035											0.00	0	127,40
R2037	On	03/02/2022	Bond Future			10.62249	84.44218	10.69451	83.97326	12.57	0.00	0	119,30
R2037	On	05/05/2022	Bond Future			10.81411	85.43530	10.88883	84.96181	12.13	0.00	0	11,80
R2037	On	04/08/2022	Bond Future			11.01728	82.16795	11.09480	81.69059	12.20	0.00	0	
R2037	On	03/11/2022	Bond Future			11.20950	83.23054	11.28961	82.75008	11.87	0.00	0	
Total R2037 Future											0.00	0	131,17
R2037	On	03/02/2022	Bond Future	11.47	Put		100.66000	0.10066	68,800	14.00	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,801.48000	4.80148	5,236,440	13.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		108.24000	0.10824	74,280	13.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,857.10000	4.85710	5,293,110	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		104.40000	0.10440	71,490	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,912.75000	4.91275	5,349,810	14.00	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,408.82000	6.40882	6,735,680	13.55	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		716.45000	0.71645	569,820	13.55	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,314.48000	6.31448	6,637,710	13.51	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		735.69000	0.73569	585,430	13.51	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,361.62000	6.36162	6,686,670	13.53	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		726.01000	0.72601	577,570	13.53	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,203.17000	4.20317	4,485,940	12.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	11.42	Put		2,244.84000	2.24484	2,050,250	12.70	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		719.23000	0.71923	801,480	11.02	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		7,171.54000	7.17154	6,776,430	11.02	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,444.63000	2.44463	2,645,550	12.09	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		3,646.89000	3.64689	3,373,830	12.11	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		3,446.09000	3.44609	3,697,370	12.42	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.89	Put		3,714.78000	3.71478	3,438,340	12.09	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,473.26000	2.47326	2,676,000	12.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		3,680.71000	3.68071	3,406,090	12.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put		2,744.26000	2.74426	2,518,180	12.42	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		6,368.84000	6.36884	6,716,790	13.59	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		1,365.99000	1.36599	1,236,580	13.59	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call		2,502.06000	2.50206	2,706,360	12.11	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		3,670.67000	3.67067	3,927,330	11.93	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		3,489.51000	3.48951	3,265,710	11.93	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		3,607.93000	3.60793	3,862,060	11.91	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		3,545.92000	3.54592	3,319,590	11.91	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		3,639.09000	3.63909	3,894,490	11.92	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		3,517.47000	3.51747	3,292,410	11.92	0.00	0	
Total R2037 Option											0.00	0	2,20
Total For R2037											0.00	0	133,42
R2040	On	03/02/2022	Bond Future			10.73561	86.49397	10.81760	85.91988	13.17	0.00	0	90,00
R2040	On	05/05/2022	Bond Future			10.92121	87.51118	11.00629	86.93136	12.69	0.00	0	8,50
R2040	On	04/08/2022	Bond Future			11.11768	84.01723	11.20601	83.43227	12.77	0.00	0	
R2040	On	03/11/2022	Bond Future			11.30309	85.10421	11.39444	84.51491	12.42	0.00	0	
Total R2040 Future											0.00	0	98,57
R2040	On	03/02/2022	Bond Future	11.59	Call		5,242.46000	5.24246	5,778,090	14.97	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		117.49000	0.11749	79,030	14.97	0.00	0	
R2040	On	03/02/2022	Bond Future	10.60	Call		658.73000	0.65873	840,440	12.92	0.00	0	2,00
R2040	On	03/02/2022	Bond Future	10.60	Put		2,195.67000	2.19567	1,803,290	12.92	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,124.59000	5.12459	5,657,660	14.92	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		126.12000	0.12612	85,100	14.92	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,183.49000	5.18349	5,717,850	14.95	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		121.73000	0.12173	82,000	14.95	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		170.88000	0.17088	215,300	11.07	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		8,850.24000	8.85024	8,314,840	11.07	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,226.14000	1.22614	1,410,290	12.05	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		789.69000	0.78969	681,010	14.33	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		6,571.94000	6.57194	7,044,430	14.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/05/2022	Bond Future	10.57	Put		4,266.58000	4.26658	3,870,910	12.05	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		779.42000	0.77942	672,090	14.35	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		6,622.48000	6.62248	7,096,160	14.37	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		769.43000	0.76943	663,290	14.37	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		12,355.66000	12.35566	12,911,340	16.36	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		169.33000	0.16933	145,190	16.36	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Call		6,521.60000	6.52160	6,992,740	14.33	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		3,761.20000	3.76120	3,438,070	12.55	0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		272.58000	0.27258	323,520	11.40	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		11,193.31000	11.19331	10,659,290	11.40	0.00	0	40
R2040	On	04/08/2022	Bond Future	10.70	Call		1,716.27000	1.71627	1,909,300	12.09	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,660.73000	2.66073	2,918,660	12.53	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		3,832.75000	3.83275	3,505,720	12.53	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,692.10000	2.69210	2,951,980	12.54	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		5,156.41000	5.15641	4,764,480	12.09	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		3,796.84000	3.79684	3,471,760	12.54	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,723.65000	2.72365	2,985,480	12.55	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		7,581.80000	7.58180	8,039,400	14.33	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		1,187.89000	1.18789	1,060,530	14.33	0.00	0	40
R2040	On	03/11/2022	Bond Future	11.41	Put		3,798.56000	3.79856	3,459,260	12.34	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,831.39000	3.83139	4,078,170	12.32	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,859.88000	3.85988	3,517,360	12.32	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		3,864.77000	3.86477	4,113,160	12.33	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,829.12000	3.82912	3,488,210	12.33	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,898.28000	3.89828	4,148,280	12.34	0.00	0	
Total R2040 Option											0.00	0	6,90
Total For R2040											0.00	0	105,50
R2044	On	03/02/2022	Bond Future			10.78271	83.21170	10.85428	82.70126	13.80	166,423.40	2	59,70
R2044	On	05/05/2022	Bond Future			10.95921	84.19034	11.03346	83.67483	13.30	0.00	0	5,70
R2044	On	04/08/2022	Bond Future			11.14571	80.78306	11.22276	80.26316	13.39	0.00	0	
R2044	On	03/11/2022	Bond Future			11.32132	81.82834	11.40096	81.30474	13.02	0.00	0	
Total R2044 Future											166,423.40	2	65,40
R2044	On	03/02/2022	Bond Future	11.59	Call		5,092.20000	5.09220	5,564,380	15.73	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		135.18000	0.13518	96,920	15.73	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,151.43000	5.15143	5,624,850	15.76	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		130.51000	0.13051	93,490	15.76	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,210.75000	5.21075	5,685,330	15.78	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		126.02000	0.12602	90,160	15.78	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,513.13000	6.51313	6,930,400	15.06	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 Interr
R2044	On	05/05/2022	Bond Future	11.91	Put		816.23000	0.81623	717,990	15.06	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,563.63000	6.56363	6,982,240	15.08	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		805.65000	0.80565	708,750	15.08	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,614.31000	6.61431	7,034,000	15.10	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		795.34000	0.79534	699,520	15.10	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		3,686.52000	3.68652	3,402,630	13.22	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,790.28000	2.79028	3,022,800	13.20	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,758.02000	3.75802	3,470,640	13.20	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,822.93000	2.82293	3,057,200	13.21	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,722.25000	3.72225	3,436,620	13.21	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,855.52000	2.85552	3,091,530	13.22	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		3,877.37000	3.87737	4,088,740	12.93	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,883.65000	3.88365	3,571,420	12.93	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		3,911.21000	3.91121	4,124,030	12.94	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,852.14000	3.85214	3,541,360	12.94	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		3,843.66000	3.84366	4,053,580	12.92	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,915.38000	3.91538	3,601,700	12.92	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											166,423.40	2	65,44
R2048	On	03/02/2022	Bond Future			10.73178	86.62572	10.80832	86.06272	13.51	5,890,548.96	68	192,3
R2048	On	05/05/2022	Bond Future			10.89743	83.22939	10.97683	82.66071	13.72	0.00	0	2,00
R2048	On	04/08/2022	Bond Future			11.07030	84.18962	11.15266	83.61590	13.10	0.00	0	
R2048	On	03/11/2022	Bond Future			11.24231	80.86221	11.32757	80.28408	13.42	0.00	0	
Total R2048 Future											5,890,548.96	68	194,34
R2048	On	03/02/2022	Bond Future	10.20	Put		4,764.69000	4.76469	4,242,910	12.53	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,771.14000	4.77114	5,283,720	15.15	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		170.92000	0.17092	120,500	15.15	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,831.27000	4.83127	5,345,500	15.17	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		165.02000	0.16502	116,250	15.17	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,891.52000	4.89152	5,407,280	15.20	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		159.35000	0.15935	112,110	15.20	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		968.59000	0.96859	1,195,240	13.43	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Put		1,767.33000	1.76733	1,430,980	13.43	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call		1,709.50000	1.70950	2,036,600	13.79	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.90	Put		1,043.87000	1.04387	807,970	13.79	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		2,161.43000	2.16143	2,534,860	13.97	0.00	0	1,40
R2048	On	03/02/2022	Bond Future	11.00	Put		780.45000	0.78045	590,880	13.97	0.00	0	
R2048	On	03/02/2022	Bond Future	10.30	Call		174.87000	0.17487	239,080	12.67	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.30	Put		4,043.33000	4.04333	3,544,540	12.67	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/02/2022	Bond Future	10.40	Call			295.33000	0.29533	390,780	12.89	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.40	Put			3,378.15000	3.37815	2,910,600	12.89	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call			466.31000	0.46631	599,560	13.10	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call			4.99000	0.00499	9,020	12.26	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put			7,995.02000	7.99502	7,436,050	12.26	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call			25.93000	0.02593	40,730	12.40	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Put			6,327.62000	6.32762	5,779,420	12.40	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call			98.04000	0.09804	139,260	12.53	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.50	Put			2,775.79000	2.77579	2,346,040	13.10	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put			852.33000	0.85233	741,260	15.31	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call			6,320.79000	6.32079	6,775,600	15.26	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			875.08000	0.87508	761,210	15.26	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call			6,372.31000	6.37231	6,828,530	15.29	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put			863.69000	0.86369	751,230	15.29	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call			6,423.78000	6.42378	6,881,390	15.31	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			2,857.96000	2.85796	3,040,360	12.82	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			3,927.11000	3.92711	3,535,790	12.82	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			2,791.86000	2.79186	2,969,140	12.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			4,002.93000	4.00293	3,606,490	12.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			2,824.81000	2.82481	3,004,520	12.81	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			3,964.87000	3.96487	3,570,860	12.81	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			3,990.22000	3.99022	3,716,260	13.48	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			3,906.18000	3.90618	4,212,220	13.49	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,957.21000	3.95721	3,685,120	13.49	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			3,837.04000	3.83704	4,139,630	13.47	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			4,023.17000	4.02317	3,747,630	13.47	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			3,871.69000	3.87169	4,175,860	13.48	0.00	0	
Total R2048 Option												0.00	0	4,60
Total For R2048												5,890,548.96	68	198,94
R209	On	03/02/2022	Bond Future			10.36726	72.03069	10.44372	71.59659		12.67	87,157,134.90	1,210	19,45
R209	On	05/05/2022	Bond Future			10.54043	69.73647	10.61955	69.29808		12.79	0.00	0	5,35
R209	On	04/08/2022	Bond Future			10.71874	70.54216	10.80052	70.09998		12.24	0.00	0	
R209	On	03/11/2022	Bond Future			10.89636	68.31142	10.98074	67.86611		12.47	0.00	0	
Total R209 Future												87,157,134.90	1,210	24,85
R209	On	03/02/2022	Bond Future	11.02	Call			3,321.28000	3.32128	3,703,630	13.69	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			169.13000	0.16913	117,380	13.69	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			3,368.31000	3.36831	3,752,190	13.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			163.28000	0.16328	113,060	13.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			3,415.44000	3.41544	3,800,850	13.73	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/02/2022	Bond Future	11.04	Put		157.58000	0.15758	108,890	13.73	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		4,986.79000	4.98679	5,331,920	14.46	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		714.53000	0.71453	621,270	14.46	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		325.29000	0.32529	279,020	15.51	0.00	0	12,00
R209	On	05/05/2022	Bond Future	9.75	Call		359.61000	0.35961	424,040	11.55	0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put		5,401.31000	5.40131	5,027,350	11.55	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		2,455.33000	2.45533	2,700,600	13.11	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		1,741.05000	1.74105	1,547,930	13.11	0.00	0	12,00
R209	On	05/05/2022	Bond Future	11.44	Call		5,027.64000	5.02764	5,373,920	14.49	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		705.06000	0.70506	612,950	14.49	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,068.68000	5.06868	5,415,980	14.51	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		695.83000	0.69583	604,740	14.51	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		7,378.35000	7.37835	7,770,470	15.51	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,073.08000	2.07308	2,259,750	12.08	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		3,219.59000	3.21959	2,964,080	12.08	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,023.53000	2.02353	2,207,440	12.06	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,280.37000	3.28037	3,022,100	12.06	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,048.33000	2.04833	2,233,520	12.07	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,249.97000	3.24997	2,992,980	12.07	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,969.99000	2.96999	2,764,630	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,203.32000	3.20332	3,444,960	12.50	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,945.25000	2.94525	2,741,580	12.50	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		3,148.10000	3.14810	3,386,850	12.48	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,994.64000	2.99464	2,788,080	12.48	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,175.78000	3.17578	3,415,730	12.49	0.00	0	
Total R209 Option											0.00	0	32,60
Total For R209											87,157,134.90	1,210	57,47
R210	On	03/02/2022	Bond Future			214.69014	214.69014	214.67196	214.67196		0.00	0	1,30
R210	On	05/05/2022	Bond Future			214.40649	214.40649	214.39050	214.39050		0.00	0	10
R210	On	04/08/2022	Bond Future			217.05904	217.05904	217.04764	217.04764		0.00	0	
R210	On	03/11/2022	Bond Future			216.86772	216.86772	216.86315	216.86315		0.00	0	
Total R210 Future											0.00	0	1,40
Total For R210											0.00	0	1,40
R213	On	03/02/2022	Bond Future			9.70172	87.06647	9.78429	86.62999	9.73	0.00	0	22,60
R213	On	05/05/2022	Bond Future			9.89747	84.55827	9.98341	84.11760	9.93	0.00	0	
R213	On	04/08/2022	Bond Future			10.10475	85.53805	10.19418	85.09372	9.53	0.00	0	
R213	On	03/11/2022	Bond Future			10.31553	83.10668	10.40839	82.65978	9.66	0.00	0	
Total R213 Future											0.00	0	22,60
R213	On	03/02/2022	Bond Future	8.63	Call		1.88000	0.00188	2,760	8.82	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	8.63	Put			6,378.60000	6.37860	5,943,000	8.82	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			240.18000	0.24018	161,800	10.41	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			4,227.01000	4.22701	4,636,550	10.94	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			68.38000	0.06838	41,440	10.94	0.00	0	43
R213	On	03/02/2022	Bond Future	10.67	Call			4,555.17000	4.55517	4,970,390	11.05	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			531.75000	0.53175	383,330	10.01	0.00	0	43
R213	On	03/02/2022	Bond Future	10.15	Call			2,232.41000	2.23241	2,566,000	10.25	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			333.97000	0.33397	231,080	10.25	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			2,313.72000	2.31372	2,652,570	10.28	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			3,502.01000	3.50201	3,090,710	9.05	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			2,648.01000	2.64801	3,006,110	10.41	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			599.73000	0.59973	437,530	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,553.17000	1.55317	1,830,970	9.98	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			582.09000	0.58209	423,410	9.98	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			1,587.89000	1.58789	1,869,090	9.99	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			52.28000	0.05228	31,020	11.05	0.00	0	23
R213	On	03/02/2022	Bond Future	10.00	Call			1,658.33000	1.65833	1,946,390	10.01	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Put			3,147.91000	3.14791	2,746,280	9.09	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			517.96000	0.51796	649,810	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			1,603.25000	1.60325	1,298,620	9.55	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			914.92000	0.91492	1,114,120	9.74	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			313.07000	0.31307	215,440	10.28	0.00	0	23
R213	On	03/02/2022	Bond Future	9.96	Call			1,518.89000	1.51889	1,793,170	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			7.13000	0.00713	10,310	8.86	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,406.50000	5.40650	4,973,200	8.86	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			72.48000	0.07248	97,660	9.05	0.00	0	23
R213	On	03/02/2022	Bond Future	9.76	Put			1,043.02000	1.04302	805,740	9.74	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			564.94000	0.56494	409,660	9.99	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			105.63000	0.10563	140,480	9.09	0.00	0	43
R213	On	05/05/2022	Bond Future	10.63	Put			809.31000	0.80931	691,690	10.65	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			4,067.96000	4.06796	4,392,440	10.67	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			798.29000	0.79829	682,100	10.67	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			4,105.73000	4.10573	4,431,470	10.68	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			787.57000	0.78757	672,640	10.68	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			4,030.44000	4.03044	4,353,490	10.65	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			1,714.70000	1.71470	1,895,690	9.26	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,289.37000	3.28937	3,026,030	9.26	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			1,736.28000	1.73628	1,918,730	9.27	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,260.24000	3.26024	2,998,360	9.27	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			1,758.02000	1.75802	1,941,930	9.28	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/08/2022	Bond Future	9.90	Put		3,231.30000	3.23130	2,970,880	9.28	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,901.33000	2.90133	2,687,200	9.60	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,811.59000	2.81159	3,041,690	9.58	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,947.89000	2.94789	2,731,090	9.58	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,836.28000	2.83628	3,067,870	9.59	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,924.54000	2.92454	2,709,230	9.59	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,861.08000	2.86108	3,093,850	9.60	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			10.72706	68.85735	10.80356	68.41209	13.66	0.00	0	17,60
R214	On	05/05/2022	Bond Future			10.89369	66.38739	10.97285	65.93762	13.84	0.00	0	4
R214	On	04/08/2022	Bond Future			11.06731	67.15327	11.14919	66.69956	13.24	0.00	0	
R214	On	03/11/2022	Bond Future			11.24013	64.74103	11.32465	64.28390	13.56	0.00	0	
Total R214 Future											0.00	0	18,04
R214	On	03/02/2022	Bond Future	11.39	Call		3,443.92000	3.44392	3,836,120	15.08	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		182.06000	0.18206	129,000	15.08	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,491.22000	3.49122	3,884,970	15.10	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		175.98000	0.17598	124,470	15.10	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,538.64000	3.53864	3,933,920	15.13	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		170.09000	0.17009	120,110	15.13	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		763.71000	0.76371	664,790	15.23	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,870.65000	4.87065	5,222,720	15.26	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		753.63000	0.75363	655,930	15.26	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,911.72000	4.91172	5,264,970	15.28	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		743.80000	0.74380	647,280	15.28	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		4,829.76000	4.82976	5,180,610	15.23	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,237.14000	2.23714	2,377,180	12.92	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,236.64000	3.23664	2,922,970	12.92	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,263.03000	2.26303	2,405,180	12.93	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,206.11000	3.20611	2,894,550	12.93	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,289.29000	2.28929	2,433,540	12.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,176.03000	3.17603	2,866,570	12.95	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		3,087.86000	3.08786	2,879,520	13.67	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,221.20000	3.22120	3,467,550	13.65	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		3,138.73000	3.13873	2,927,950	13.65	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,249.31000	3.24931	3,496,880	13.66	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		3,113.21000	3.11321	2,903,650	13.66	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,277.53000	3.27753	3,526,320	13.67	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										120,992,542.42	1,581	1,194,74
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			813.19900	813.19900	809.45900	809.45900			0.00	0	98
GOVI On 05/05/2022 GOVI			822.75800	822.75800	818.97500	818.97500			0.00	0	
GOVI On 04/08/2022 GOVI			832.62900	832.62900	828.81700	828.81700			0.00	0	
GOVI On 03/11/2022 GOVI			842.99700	842.99700	839.16200	839.16200			0.00	0	
Total GOVI Future									0.00	0	98
GOVI On 03/02/2022 GOVI	792.74	Call			167,190.00000	16.71900	204,590,000		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			167,090.00000	16.70900	204,490,000		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			166,990.00000	16.69900	204,390,000		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			307,350.00000	30.73500	345,180,000		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			307,250.00000	30.72500	345,080,000		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			307,450.00000	30.74500	345,280,000		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			95,570.00000	9.55700	133,690,000		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			95,470.00000	9.54700	133,590,000		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			95,370.00000	9.53700	133,490,000		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			187,520.00000	18.75200	225,870,000		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			187,420.00000	18.74200	225,770,000		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			187,320.00000	18.73200	225,670,000		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			809.20900	809.20900	806.67000	806.67000			0.00	0	
AL37 On 05/05/2022 Index Future			818.72100	818.72100	816.15300	816.15300			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	04/08/2022	Index Future			828.54400	828.54400	825.96100	825.96100			0.00	0	
AL37	On	03/11/2022	Index Future			838.86100	838.86100	836.27100	836.27100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/02/2022	Index Future			930.54100	930.54100	926.27700	926.27700			0.00	0	
AL7T	On	05/05/2022	Index Future			941.47900	941.47900	937.16600	937.16600			0.00	0	
AL7T	On	04/08/2022	Index Future			952.77500	952.77500	948.42900	948.42900			0.00	0	
AL7T	On	03/11/2022	Index Future			964.63900	964.63900	960.26700	960.26700			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/02/2022	Index Future			824.00900	824.00900	820.19100	820.19100			0.00	0	19
ALBI	On	05/05/2022	Index Future			833.69400	833.69400	829.83300	829.83300			0.00	0	2
ALBI	On	04/08/2022	Index Future			843.69700	843.69700	839.80500	839.80500			0.00	0	
ALBI	On	03/11/2022	Index Future			854.20300	854.20300	850.28800	850.28800			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	03/02/2022	Index Future			311.11300	311.11300	311.81100	311.81100			0.00	0	48
IGOV	On	05/05/2022	Index Future			314.84700	314.84700	315.55400	315.55400			0.00	0	
IGOV	On	04/08/2022	Index Future			318.70100	318.70100	319.42200	319.42200			0.00	0	
IGOV	On	03/11/2022	Index Future			322.74400	322.74400	323.48400	323.48400			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			3.91500	96.08500	3.91500	96.08500			0.00	0	
JIBAR f	On	16/02/2022	Jibar Future			4.23000	95.77000	4.22000	95.78000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.28500	95.71500	4.28500	95.71500			0.00	0	
JIBAR f	On	20/04/2022	Jibar Future			4.61000	95.39000	4.60000	95.40000			0.00	0	
JIBAR f	On	18/05/2022	Jibar Future			4.67000	95.33000	4.66000	95.34000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.98500	95.01500	4.93500	95.06500			0.00	0	7
JIBAR f	On	21/09/2022	Jibar Future			5.42000	94.58000	5.33000	94.67000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			5.96500	94.03500	5.87500	94.12500			0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			6.21500	93.78500	6.12500	93.87500			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			6.55000	93.45000	6.42000	93.58000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			6.72500	93.27500	6.60500	93.39500			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			6.86500	93.13500	6.76500	93.23500			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 :									120,992,542.42	1,581	1,196,67
ABCP13 On 07/12/2023 Spot Bond			2.73000	314.73944	2.73000	314.59462			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.37271			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.92990			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.28521	9.65000	100.20735			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.98500	90.73976	10.98500	90.65981			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.62091			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.34065			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.91413			0.00	0	
Total ABFN14 SPOT									0.00	0	
Total For ABFN14									0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.52146			0.00	0	
Total ABFN16 SPOT									0.00	0	
Total For ABFN16									0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.25984			0.00	0	
Total ABFN18 SPOT									0.00	0	
Total For ABFN18									0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.94706			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	102.25712				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.70158				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.80145				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.78192				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.10873				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.21942				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.14910				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.34775				0.00	0	840,000,00
Total ABFN32 SPOT										0.00	0	840,000,00
Total For ABFN32										0.00	0	840,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.89473				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.87008				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.46174				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.70598				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	102.17017				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.97859				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.57738				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.74382				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.62368				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.91576				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	99.90939				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	99.90669				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	99.90480				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.20634				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.56330				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.59016				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.33668				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.07620				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.16692				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.94442				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.70662				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.49444				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.55795				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.52971				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.22000	7.22000	7.22000	147.27055				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	31.03223	100.00000	30.81709				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.97000	2.97000	2.97000	154.92109				0.00	0	3,000,00
Total ABN61 SPOT										0.00	0	3,000,00
Total For ABN61										0.00	0	3,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABN62 On 31/03/2028 Spot Bond			3.76000	3.76000	3.76000	204.73692			902,400,000,000.00	240,000,000	120,000,00
Total ABN62 SPOT									902,400,000,000.00	240,000,000	120,000,00
Total For ABN62									902,400,000,000.00	240,000,000	120,000,00
ABN63 On 07/12/2033 Spot Bond			4.19000	4.19000	4.19000	235.62665			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.71000	6.71000	6.71000	103.87543			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.95000	7.95000	7.95000	110.75681			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.15000	103.03481	5.15000	102.99197			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.24000	105.25168	5.24000	105.20657			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.30500	111.87552	7.30500	111.80902			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.21500	112.78036	8.21500	112.70514			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.68000	109.54312	5.68000	109.49229			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.85500	106.55537	7.85500	106.48736			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	13.61384	100.00000	13.52265			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			2.05000	318.63438	2.05000	318.50541			0.00	0	131,000,00
Total ABS12 SPOT									0.00	0	131,000,00

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	131,000,00
ABSI4 On 31/01/2022 Spot Bond			1.75500	177.36396	1.75500	177.29644			0.00	0	61,000,00
Total ABSI4 SPOT									0.00	0	61,000,00
Total For ABSI4									0.00	0	61,000,00
ABX01 On 10/07/2024 Spot Bond			10.82500	10.82500	10.82500	100.13863			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.32448			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.31477			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.08282			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.31407			0.00	0	
Total ACL193 SPOT									0.00	0	
Total For ACL193									0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.31407			0.00	0	
Total ACL194 SPOT									0.00	0	
Total For ACL194									0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.32238			0.00	0	
Total ACL201 SPOT									0.00	0	
Total For ACL201									0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.32238			0.00	0	
Total ACL202 SPOT									0.00	0	
Total For ACL202									0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	178.63710			0.00	0	
Total ACL203 SPOT									0.00	0	
Total For ACL203									0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	181.29119			0.00	0	
Total ACL204 SPOT									0.00	0	
Total For ACL204									0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.29852			0.00	0	

Contract 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	101.26223				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.81641				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.05562				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.91628				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.17970				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.76972				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.10771				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.97714				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.66325				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.15534				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	101.15012				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	101.19429				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.25000	101.76279	8.25000	101.69673				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.26073				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.48216				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.75884				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.99502				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.70510				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.40000	109.02187	6.40000	108.96591				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.66126				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.74266				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.79273				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.43886				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	100.82576				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.18176				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.74257				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.79262				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.14229				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.85074				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.69250				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.76760				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.74883				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.81763				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.79387				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.24197				0.00	0	

Contract 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	101.17968				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.48000	107.40542	7.48000	107.34044				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.90000	103.93936	7.90000	103.87265				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.79000	91.76318	11.79000	91.67610				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.79000	183.88520	5.79000	183.75522				0.00	0	81,000,00
Total AIRL01 SPOT										0.00	0	81,000,00
Total For AIRL01										0.00	0	81,000,00
APF06 On 24/08/2022 Spot Bond					0.00000	100.61685				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.16658				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.16680				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.40454				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.32596				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.81744				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	101.13078				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	101.27856				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.54000	250.35919	4.54000	250.20737				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.04000	217.53258	5.04000	217.39191				0.00	0	311,000,00
Total ASN037 SPOT										0.00	0	311,000,00
Total For ASN037										0.00	0	311,000,00
ASN13 On 31/01/2022 Spot Bond			2.73000	177.26462	2.73000	177.18298				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.77500	177.26003	2.77500	177.17774				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.63000	195.11436	4.63000	194.99463				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.34773				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.13435				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.59000	117.92518	4.59000	117.85367				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.27368				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.27768				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	100.30251				0.00	7,600,000	1,900,00
Total ASN204 SPOT										0.00	7,600,000	1,900,00
Total For ASN204										0.00	7,600,000	1,900,00
ASN20 On 24/08/2025 Spot Bond					0.00000	105.00725				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.60189				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.34677				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.27214				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.80631				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.75766				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.74016				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.42254				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.16434				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.29560				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.55378				0.00	0	

Contract 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			4.40500	4.40500	4.40500	107.40107				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.71500	4.71500	4.71500	102.73168				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.28035				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.31892				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.92594				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.61434				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			4.70000	116.30654	4.70000	116.23499				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.30042				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.27363				0.00	0	15,900,00
Total ASN346 SPOT										0.00	0	15,900,00
Total For ASN346										0.00	0	15,900,00
ASN346 On 20/06/2024 Spot Bond					0.00000	100.28442				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.28825				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	100.28825				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.61725				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.34421				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.28285				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.29308				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.26012				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.37015				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.37015				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.75996				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.28528				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.67997				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.33259				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 Intere
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.28334				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.33200				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.49766				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	103.58896				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.23736				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.24460				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.33698				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.91157				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.82826				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.86265				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.86131				0.00	0	

Contract 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	104.05470				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	103.85629				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.93718				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	101.10442				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	100.27603				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.49457				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	126.75400				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	103.75975				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.27511				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	100.34051				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.34051				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	100.26824				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.64500	97.99400	9.64500	97.91796				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.82500	97.90057	8.82500	97.83092				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.37500	96.50565	9.37500	96.43281				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			9.37500	96.50565	9.37500	96.43281				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	104.02042	9.10000	103.94498				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	104.87931	11.05000	104.78739				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	104.85730	11.00000	104.76580				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	104.63714	10.50000	104.54989				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.50000	104.63714	10.50000	104.54989				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.07037				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	101.00501				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 Intere
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.00833				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.68118	10.60000	104.59308				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	103.08560	10.47000	104.53693				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.65916	10.55000	104.57148				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.98090				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.21117				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.52723				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.94974				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.27365				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.32177				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.92523				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.47448				0.00	0	

Contract 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	
ASN586 On 18/03/2024 Spot Bond					0.00000	100.82043				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2022 Spot Bond			9.22000	104.05800	9.22000	103.97962				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	99.95790				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	99.84778				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	101.04981				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	101.14251				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.77491				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	99.50530				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 On 31/01/2030 Spot Bond					0.00000	101.23004				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.15390				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	101.07465				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
ASN614 On 21/12/2026 Spot Bond					0.00000	100.28857				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.92929				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	101.14495				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	100.27340				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	100.79173				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	99.56899				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	100.32719				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	100.35897				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635 On 05/06/2023 Spot Bond					0.00000	100.60193				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN644 On 06/05/2024 Spot Bond					0.00000	101.23384				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN645 On 12/07/2024 Spot Bond					0.00000	100.45760				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN646 On 08/07/2026 Spot Bond					0.00000	99.95596				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 Intere
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.13441				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.67248				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.65455				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.86105				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.06809				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.15273				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.34394				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.35849				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.82451				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.46033				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.13070				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.05161				0.00	0	

Contract 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	101.16371				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.43052				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.14997				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.30995				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.31238				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.27850				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.95151				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN70: On 05/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	99.95776				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.12801				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.92750				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
ASN715 On 31/03/2032 Spot Bond					0.00000	100.13629				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN716 On 15/09/2033 Spot Bond					0.00000	100.51264				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	100.10162				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	100.11326				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.42712				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	99.83901				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN725 On 20/01/2022 Spot Bond					0.00000	101.10016				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN726 On 19/01/2022 Spot Bond					0.00000	101.10312				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.55852				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	101.12228				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.72017				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	100.13592				0.00	0	
Total ASN737 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 ASN737										0.00	0	
ASN74 On 18/02/2022 Spot Bond					0.00000	100.66205				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN74 On 22/02/2022 Spot Bond					0.00000	100.67123				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.29780				0.00	0	500,000,00
Total ASN742 SPOT										0.00	0	500,000,00
Total For ASN742										0.00	0	500,000,00
ASN74 On 20/06/2026 Spot Bond					0.00000	100.30266				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	101.07736				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	100.73675				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.55355				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.54002				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.55876				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.55606				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN75 On 01/03/2022 Spot Bond					0.00000	100.52885				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76 On 01/03/2022 Spot Bond					0.00000	100.53898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN76 On 10/03/2022 Spot Bond					0.00000	100.38870				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN76 On 17/03/2022 Spot Bond					0.00000	100.30971				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76 On 22/03/2022 Spot Bond					0.00000	100.24932				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76 On 21/12/2026 Spot Bond					0.00000	100.36062				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77 On 21/12/2026 Spot Bond					0.00000	100.34030				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77 On 22/03/2022 Spot Bond					0.00000	100.25537				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77 On 29/03/2022 Spot Bond					0.00000	100.13643				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77 On 05/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	35,000,000.00
Total ASN778 SPOT										0.00	0	35,000,000.00
Total For ASN778										0.00	0	35,000,000.00
ASN77 On 11/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			430,000,000,000,000.00	4,300,000,000	4,300,000,000	
Total ASN779 SPOT									10,000,000,000,000.00	4,300,000,000	4,300,000,000	
Total For ASN779									10,000,000,000,000.00	4,300,000,000	4,300,000,000	
BAW21 On 24/03/2022 Spot Bond			4.43000	103.72846	4.43000	103.69104				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.73660	9.30000	102.65956				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW22 On 07/12/2022 Spot Bond					0.00000	101.40897				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.66501				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.71724				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.11381				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.97500	100.14928	6.97500	100.09270				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.04283				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.67293				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.09566				0.00	280,000,000	70,000,000
Total BAW36 SPOT										0.00	280,000,000	70,000,000
Total For BAW36										0.00	280,000,000	70,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	100.62584				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.15962				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.60000	8.60000	8.60000	103.18584				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.43500	11.43500	11.43500	105.71445				0.00	0	
Total BAYA72 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 BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.14547				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	99.04554				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.13871				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.13903				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.13983				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.33674				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.02977				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.15530				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.16919				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.16380				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.32630				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.15879				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.16828				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.24021				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.36648				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.34251				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.31391				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.35995				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.15503				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.15933				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.15464				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.19181				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.56666				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.19678				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.19256				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.56786				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.20214				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.19211				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.38000	8.38000	8.38000	100.53694				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.11016				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.01544				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.50338				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.81407				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.41248				0.00	0	
Total BDX35 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 BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.66917				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.99275				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.39000	106.91593	7.39000	106.85165				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.71999				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	100.86788				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.91196				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.43222				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.23798				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.24293				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.79785				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.78630				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.17980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.14000	107.42011	6.14000	107.36628				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.44289				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.01588				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.12483				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.02122				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.22837				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.91392				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.62900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.31400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	69.37500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.74900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	

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 18/02/2022 Spot Bond					0.00000	100.58701				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.12922				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.15667				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.69343				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.45203				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.90961				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	99.84919				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.97052				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.01231				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.89951				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.93499				0.00	0	
Total BPPF30 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 BPPF30									0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.63340			0.00	0	
Total BPPF31 SPOT									0.00	0	
Total For BPPF31									0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.76434			0.00	0	
Total BPPF32 SPOT									0.00	0	
Total For BPPF32									0.00	0	
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.81965			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	100.14550			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.66634			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.87779			0.00	120,000,000	30,000,000
Total CBL30 SPOT									0.00	120,000,000	30,000,000
Total For CBL30									0.00	120,000,000	30,000,000
CCT01 On 23/06/2023 Spot Bond			7.95500	106.81752	7.95500	106.74887		2,227,400,000,000.00	280,000,000	70,000,000	
Total CCT01 SPOT								2,227,400,000,000.00	280,000,000	70,000,000	
Total For CCT01								2,227,400,000,000.00	280,000,000	70,000,000	
CCT02 On 12/06/2024 Spot Bond			8.12500	108.44071	8.12500	108.36955		0.00	0	0	
Total CCT02 SPOT								0.00	0	0	
Total For CCT02								0.00	0	0	
CCT03 On 15/03/2025 Spot Bond			8.72500	110.21103	8.72500	110.13306		0.00	0	0	
Total CCT03 SPOT								0.00	0	0	
Total For CCT03								0.00	0	0	
CCT04 On 17/07/2027 Spot Bond			10.14500	10.14500	10.14500	99.79167		0.00	0	0	
Total CCT04 SPOT								0.00	0	0	
Total For CCT04								0.00	0	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.44912			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.24448				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.83964				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.89754				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.60559				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.70640				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.15868	4.77000	106.70600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.82700				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.98402				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.25000	109.81677	7.25000	109.75198				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	112.34119	8.70700	114.79800				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN366 On 06/08/2023 Spot Bond					0.00000	101.25348				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.22405				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.63882				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.41321	10.98000	102.32253				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	111.00800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	117.16461	6.50000	113.40500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.45700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.29557				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.84296				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.83574				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.70000	177.26767	2.70000	177.18646				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.67000	143.37025	5.67000	143.27100				0.00	0	
Total CLN453 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 CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.11000	141.57611	6.11000	141.47316				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.60000	103.85864	6.60000	103.80296				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	100.49722				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	100.20430				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	100.26630				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.93407				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			6.40000	105.58152	6.40000	105.52731				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 28/03/2022 Spot Bond					0.00000	100.26496				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	100.34384				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	100.68102				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			6.80000	111.34264	6.80000	111.28095				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.29080				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	99.93512				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	99.93124				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.41737				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.57635				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.48571				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.20827				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	97.13669				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.19139	9.96000	103.10830				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	101.95083	10.01000	101.86879				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.75999				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN519 On 30/06/2022 Spot Bond			9.60000	100.28945	9.60000	100.21378				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.40685				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.61958				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.10338	9.20000	103.02656				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.78032				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.46339				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.87592				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.93008				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.40685				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.32000				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.32736				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.60500	101.96278	9.60500	107.04534				0.00	0	
Total CLN535 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 CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.40334				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	101.13999				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	99.81539				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	148.24300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.62771				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	100.75142				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.07500	107.34585	9.07500	107.26822				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.12500	105.42073	9.12500	105.34280				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.21500	104.62796	9.21500	104.54987				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	313.23501				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	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.86542				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.85290				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.72765				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.79525				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	126.10400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.90862				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.51834	10.19000	101.45131				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.07500	105.08186	9.07500	105.00460				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.94213				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.68621				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.92043				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN567 On 04/06/2023 Spot Bond					0.00000	100.53250				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.85427				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.30500	103.73873	9.30500	103.66057				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.89867				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.85893				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.37944				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.34907				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.27178				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.06798				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.89379				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.59156				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.40798				0.00	0	
Total CLN583 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 CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	101.15011				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.57601				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.46445				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.46338				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.36020				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.29513				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.18751				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.00265				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.09000	145.83629	4.09000	118.13087				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.71570				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.15591				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.71570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.09457				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.06418				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.42386				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.29513				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.29513				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.75000				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	103.67087				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.88700				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.80725				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.05986				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.31644				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN608 On 22/08/2024 Spot Bond					0.00000	100.73604				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.81819	9.32000	101.74177				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	101.08783				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.87191				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.50333				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.71109				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2023 Spot Bond					0.00000	100.96554				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	96.98800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.63287				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.70225				0.00	0	
Total CLN618 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 CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.67301				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.02855				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.02475				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	101.02532				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	95.04600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.16021				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.38000	106.72620	6.38000	106.67157				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.90501				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.89462				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.02000	65.00554	12.02000	86.27756				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.74063				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.77500	102.87836	9.77500	102.79834				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.90101				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.74580				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	99.94081				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.95967				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.67500				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.70497				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.89702				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.90133				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.97690				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.15695				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.70872				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 18/12/2024 Spot Bond					0.00000	100.28972				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	101.08523				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.29021				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.05167				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.60682				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.89702				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.72364				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.89702				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	99.43900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.35637				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.85689				0.00	0	
Total CLN657 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 CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.90540				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.65500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	98.89100				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	117.57300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	142.05300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.86672				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.07667				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.07268				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.38896				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.75898				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.66303				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.99021				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.46129				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.65177	147.62756	4.65177	119.89964				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.65177	147.62756	4.65177	119.90041				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.01017				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.06337				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.27938				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.93968				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.02746				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.46545				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.26753				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.27490				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN685 On 12/02/2025 Spot Bond					0.00000	101.12136				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.32530				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.32509				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.28627				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.19671				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.28641				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.05832				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	87.36504				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	85.82373				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.44473				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.55229				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.76896				0.00	0	
Total CLN701 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 CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.33165				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.29527				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	87.93862				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.08997				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.39440				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.27970				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	84.27407				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	84.52002				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.35202				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.73841				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.28154				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.28154				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.28154				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.30143				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.35708				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.28720				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.61319				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.52360				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.33155				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.25904				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.25904				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.25904				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.26363				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN728 On 21/06/2025 Spot Bond					0.00000	100.26363				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.26363				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	85.86142				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	86.91352				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	87.56094				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	100.36387				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.97511				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	96.47131				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.32730				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.34184				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	110.29000				0.00	0	
Total CLN739 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 CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	95.09495				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.88370				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.14174				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.09678				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	98.25400				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.45693				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.75359				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.28636				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.19405				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 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	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.39101				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.06117				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.20974				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.09497				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	100.48658				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.47236				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	102.03087				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76: On 12/02/2025 Spot Bond					0.00000	100.95682				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76: On 21/07/2027 Spot Bond					0.00000	101.07284				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76: On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.78104				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76: On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.20974				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76: On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76: On 23/09/2026 Spot Bond					0.00000	100.26965				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76: On 23/09/2026 Spot Bond					0.00000	100.26437				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77: On 31/07/2024 Spot Bond					0.00000	100.30416				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77: On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.77144				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77: On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.28880				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	100.70523				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	101.24188				0.00	0	
Total CLN774 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 CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.78000	6.78000	6.78000	115.70418				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.66869				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.66091				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.81287				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.86788				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.81293				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	104.05572				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.83294				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.73348				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.73092				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.13114				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.24949				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.13114				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	100.46356				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	100.33213				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.38000	100.60499	8.38000	100.53694				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.70000	107.06579	7.70000	106.99915				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.34500	104.46325	10.34500	104.37645		620,700,000,000.00		60,000,000	30,000,00	
Total COJ08 SPOT								620,700,000,000.00		60,000,000	30,000,00	
Total For COJ08								620,700,000,000.00		60,000,000	30,000,00	
COJG0 On 09/06/2024 Spot Bond			6.69000	108.53957	6.69000	108.48072			0.00	0		
Total COJG01 SPOT									0.00	0		
Total For COJG01									0.00	0		
COT01 On 03/04/2023 Spot Bond			7.23500	104.62361	7.23500	104.56234			0.00	0		
Total COT01 SPOT									0.00	0		
Total For COT01									0.00	0		
COT02 On 03/04/2028 Spot Bond			12.13500	94.44701	12.13500	94.35534			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			10.72500	95.16436	10.72500	95.08246			0.00	0		
Total COT03 SPOT									0.00	0		
Total For COT03									0.00	0		
CPV01 On 30/06/2029 Spot Bond			9.60000	9.60000	9.60000	105.00868			0.00	0		
Total CPV01 SPOT									0.00	0		
Total For CPV01									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG8 On 28/09/2023 Spot Bond					0.00000	100.74568				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.27613				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 31/01/2022 Spot Bond					0.00000	100.35286				0.00	0	
Total DNG104 SPOT										0.00	0	
Total For DNG104										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.69377				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.68813				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.47500	9.47500	9.47500	103.76056				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.12250				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.74892				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.67000	107.24875	6.67000	107.19140			3,735,200,000,000.00	560,000,000	1,640,000,000	
Total DV23 SPOT									3,735,200,000,000.00	560,000,000	1,640,000,000	
Total For DV23									3,735,200,000,000.00	560,000,000	1,640,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	49.47956	100.00000	49.15354			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	49.47956	100.00000	49.15354			0.00	0		
Total DV23/R2023 SPOT									0.00	0		
Total For DV23/R2023									0.00	0		
DV24 On 18/02/2024 Spot Bond			7.18000	108.62974	7.18000	108.56729			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	103.79884	9.69000	103.71880			0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	103.79884	9.69000	103.71880			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.89500	95.50389	11.89500	95.41397				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.95875	10.10000	103.87528				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.95875	10.10000	103.87528				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	100.11449				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.48445				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	101.15548				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.13067				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.16209				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.97819				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.61573				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2i On 15/12/2024 Spot Bond					0.00000	100.39078				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	98.81851				0.00	0	
Total DVFB25 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 DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.95283				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.88802				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	96.89110				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.94015				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.08744				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.83639				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.41276				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.42822				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.27000	103.92963	5.27000	103.88505				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.71000	109.67889	6.71000	109.61892				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.80000	115.06457	4.80000	114.99211				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.59000	104.41575	4.59000	104.35243				0.00	0	

Contract 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 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/1 On 31/01/2037 Spot Bond			2.25000	139.20229	2.25000	139.14396				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.98500	148.72208	3.98500	148.63829				0.00	0	798,000,00
Total EL28 SPOT										0.00	0	798,000,00
Total For EL28										0.00	0	798,000,00
EL29 On 19/11/2029 Spot Bond			3.91300	135.55084	3.91300	135.47525				0.00	0	221,000,00
Total EL29 SPOT										0.00	0	221,000,00
Total For EL29										0.00	0	221,000,00
EL30 On 29/07/2030 Spot Bond			3.95500	132.55391	3.95500	132.48022				0.00	0	273,000,00
Total EL30 SPOT										0.00	0	273,000,00
Total For EL30										0.00	0	273,000,00
EL31 On 02/06/2031 Spot Bond			4.49000	116.96685	4.49000	116.89638				0.00	0	140,000,00
Total EL31 SPOT										0.00	0	140,000,00
Total For EL31										0.00	0	140,000,00
EL36 On 31/01/2036 Spot Bond			4.56000	106.42504	4.56000	106.36076				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	139.20229	2.25000	139.14396				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	186.22196				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	183.23834				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN006 On 09/06/2025 Spot Bond					0.00000	141.93135				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	140.81025				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	138.51956				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	128.71345				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	129.97275				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	124.56225				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	126.64081				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	104.78733				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.81000	102.31856	9.81000	102.23738				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.61000	11.61000	11.61000	94.90984				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.66000	11.66000	11.66000	99.51983				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			9.87500	9.87500	9.87500	101.05079				0.00	0	
Total EMM06 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 EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.87500	9.87500	9.87500	101.50869				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.64500	11.64500	11.64500	73.20121				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.93500	10.93500	10.93500	99.72082				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.64500	11.64500	11.64500	93.82058				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.53368				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.46964				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.39298				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.38307				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.86090				0.00	280,000,000	70,000,000
Total EPF020 SPOT										0.00	280,000,000	70,000,000
Total For EPF020										0.00	280,000,000	70,000,000
EPF021 On 02/09/2023 Spot Bond					0.00000	100.59433				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.64401				0.00	400,000,000	100,000,000
Total EPF022 SPOT										0.00	400,000,000	100,000,000
Total For EPF022										0.00	400,000,000	100,000,000
EPF02 On 07/09/2026 Spot Bond					0.00000	100.49900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC4i On 12/03/2022 Spot Bond					0.00000	100.37965				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC5i On 10/11/2022 Spot Bond					0.00000	100.79890				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT00i On 03/06/2022 Spot Bond					0.00000	100.52576				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00i On 03/06/2024 Spot Bond					0.00000	100.53996				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00i On 16/04/2025 Spot Bond					0.00000	99.85591				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00i On 10/09/2023 Spot Bond					0.00000	100.64678				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00i On 30/10/2023 Spot Bond					0.00000	100.99630				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00i On 22/06/2024 Spot Bond					0.00000	100.24582				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00i On 08/10/2024 Spot Bond					0.00000	99.95710				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00i On 11/11/2022 Spot Bond					0.00000	100.79593				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01i On 12/11/2024 Spot Bond					0.00000	100.77662				0.00	120,000,000	30,000,000
Total EQT010 SPOT										0.00	120,000,000	30,000,000
Total For EQT010										0.00	120,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3B1 On 17/05/2022 Spot Bond					0.00000	100.74662				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.71183				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.80219				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.71878				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.75352				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.70075				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.68404				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.78825				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.03000	108.53427	6.03000	108.48172				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	104.58320	10.00000	104.50004				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.87500	98.58836	8.87500	98.51783				0.00	0	2,500,000.00
Total ES26 SPOT										0.00	0	2,500,000.00
Total For ES26										0.00	0	2,500,000.00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.13787	7.85000	102.07308				0.00	0	
Total ES26/R186 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 ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.26000	78.30043	11.33000	77.85964			1,148,520,000,000.00	102,000,000	351,000,00
Total ES33 SPOT									1,148,520,000,000.00	102,000,000	351,000,00
Total For ES33									1,148,520,000,000.00	102,000,000	351,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.40823	7.50000	102.34576			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.74000	76.89747	11.81000	76.40139			469,600,000,000.00	40,000,000	1,620,000,00
Total ES42 SPOT									469,600,000,000.00	40,000,000	1,620,000,00
Total For ES42									469,600,000,000.00	40,000,000	1,620,000,00
ES42/R On 25/04/2042 Spot Bond			8.50000	101.77651	8.50000	101.70671			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	100.47604			0.00	120,000,000	30,000,00
Total EXX04 SPOT									0.00	120,000,000	30,000,00
Total For EXX04									0.00	120,000,000	30,000,00
EXX05 On 13/06/2024 Spot Bond					0.00000	101.22332			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.30041			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.78991			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.70501			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.76297			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.79900			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.05667			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.10257				0.00	160,000,000	40,000,00
Total FIFB19 SPOT										0.00	160,000,000	40,000,00
Total For FIFB19										0.00	160,000,000	40,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.69561				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.97294				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.04166				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	99.96229				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	103.08815				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.68320				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.68011				0.00	0	500,000,00
Total FRB24 SPOT										0.00	0	500,000,00
Total For FRB24										0.00	0	500,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.81528				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.18309				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB27 On 03/06/2026 Spot Bond			8.45500	107.30750	8.45500	107.23428			507,300,000,000.00	60,000,000	30,000,00
Total FRB27 SPOT									507,300,000,000.00	60,000,000	30,000,00
Total For FRB27									507,300,000,000.00	60,000,000	30,000,00
FRB28 On 02/12/2025 Spot Bond					0.00000	103.90862			0.00	100,000,000	50,000,00
Total FRB28 SPOT									0.00	100,000,000	50,000,00
Total For FRB28									0.00	100,000,000	50,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	103.20483			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.37500	101.06213	8.37500	100.99382			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.69787			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.16000	177.32268	2.16000	177.24929			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.51000	315.99275	2.51000	315.85303			0.00	0	168,000,00
Total FRBI23 SPOT									0.00	0	168,000,00
Total For FRBI23									0.00	0	168,000,00
FRBI25 On 31/01/2025 Spot Bond			2.98500	2.98500	2.98500	154.85330			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.82000	204.15938	3.82000	204.04742			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.35000	4.35000	4.35000	107.78939			870,000,000,000.00	200,000,000	100,000,00
Total FRBI29 SPOT									870,000,000,000.00	200,000,000	100,000,00
Total For FRBI29									870,000,000,000.00	200,000,000	100,000,00
FRBI33 On 07/12/2033 Spot Bond			4.64000	4.64000	4.64000	225.75512			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.79000	101.41225	4.79000	101.34870			0.00	0	
Total FRBI46 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 FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.81000	101.30945	4.81000	101.24560				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.86070	6.86070	6.86070	82.93863				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.90817	6.90817	6.90817	82.18554				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.27000	4.27000	4.27000	149.17591				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	177.25648	2.81000	177.17368				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			3.67000	177.16894	3.67000	177.07374				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.39279				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	102.85927				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.42919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.10437				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.18066				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.71130				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.32725				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	115.68389				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.16464				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.31723				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	113.61064				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.28682				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	100.78227				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.81413				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC297 On 14/05/2024 Spot Bond					0.00000	100.82857				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC299 On 20/06/2024 Spot Bond					0.00000	100.49365				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	102.69996				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC302 On 11/11/2024 Spot Bond					0.00000	103.01688				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC303 On 31/05/2024 Spot Bond					0.00000	100.74097				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC305 On 06/11/2023 Spot Bond					0.00000	102.00292				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC306 On 27/02/2023 Spot Bond					0.00000	100.57419				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC308 On 31/05/2024 Spot Bond					0.00000	102.06995				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309 On 20/06/2024 Spot Bond					0.00000	100.28094				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.32130				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.35150				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	100.75445				0.00	0	
Total FRC315 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 FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.40283				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.11946				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.31741				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.35129				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.48818				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.32452				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.05983				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.99081				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.11331				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.59623				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.85604				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.21579				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.11381				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	103.30263				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.90947				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.13461				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.41352				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.27709				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	101.30771				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.37636				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.67735				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.42901				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.27310				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	

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 31/07/2022 Spot Bond					0.00000	101.14523				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	100.66884				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	101.58596				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.29359				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	101.38186				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.28692				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.30041				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(On 31/01/2022 Spot Bond					0.00000	100.87200				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35(On 14/11/2022 Spot Bond					0.00000	101.16354				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.33262				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.14626				0.00	0	
Total FRC361 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 FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond					0.00000	100.10866				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.93629				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.01115				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.26836				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	100.46667				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.71624				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.79417				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.79649				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.30387				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.29781				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.81768				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.65362				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	102.47506				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	102.46063				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.29153				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.30085				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.32944				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 24/03/2022 Spot Bond					0.00000	100.21107				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.45000	3.45000	3.45000	177.09928				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	177.10625				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	177.10510				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.21000	107.91278	4.21000	107.85000				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.44000	120.17613	4.44000	120.10469				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.04731				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.67438				0.00	4,800,000,000	2,100,000,000
Total FRJ22 SPOT										0.00	4,800,000,000	2,100,000,000
Total For FRJ22										0.00	4,800,000,000	2,100,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.68124				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.36743				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.97079				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.55040				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.88373				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.23726				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.61616				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.24111				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			3.99800	3.99800	3.99800	110.04997				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.41000	4.41000	4.41000	120.56104				0.00	0	
Total FRS101 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 FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	100.59561				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.98874				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			4.55000	118.52047	4.55000	118.44896				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.49000	229.12801	4.49000	228.98994				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			4.69000	116.45257	4.69000	116.38104				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.52000	4.52000	4.52000	228.33857				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.82000	151.21778	3.82000	151.13537				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	131.97520	3.70500	131.90450				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.49000	119.42014	4.49000	119.34868				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.64000	225.89397	4.64000	225.75512				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.69000	224.82803	4.69000	224.68896				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.35000	122.92911	3.35000	153.21483				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.72000	224.19138	4.72000	224.05215				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.69000	116.45257	4.69000	116.38104				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.44000	197.19408	4.44000	197.07609				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.44000	106.08589	5.44000	106.01439				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.33000	198.40975	4.33000	198.29277				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.39000	197.74561	4.39000	197.62807				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.23000	213.69090	5.23000	213.54944				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.39000	106.74135	5.39000	106.66984				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.69000	4.69000	4.69000	116.38104				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.67000	116.74533	4.67000	116.67378				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.20000	199.85753	4.20000	199.74179				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13(On 07/12/2033 Spot Bond			5.00000	218.35189	5.00000	218.21138				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14(On 31/03/2028 Spot Bond			4.33000	198.40975	4.33000	198.29277				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14(On 31/03/2028 Spot Bond			4.33000	198.40975	4.33000	198.29277				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14(On 31/03/2028 Spot Bond			3.73100	205.18218	3.73100	205.07113				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14(On 31/01/2025 Spot Bond			4.12000	149.91098	4.12000	149.82568				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14(On 31/01/2022 Spot Bond			2.51000	177.28702	2.51000	177.20858				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14(On 31/03/2028 Spot Bond			4.68000	194.57127	4.68000	194.45107				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.72000	194.13803	4.72000	194.01746				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			4.09000	150.04105	4.09000	149.95604				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.19500	199.91346	4.19500	199.79777				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.73000	4.73000	4.73000	193.90925				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	

Contract 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 FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	101.17911				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.30101				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	100.29270				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.17261				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	100.84403				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.97294				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.86060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.67215				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.30729				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.71874				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	100.25409				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.02833				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS225 On 21/12/2027 Spot Bond					0.00000	100.27709				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	101.84932				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	100.85138				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	104.50096				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	

Contract 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 FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	101.83010				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.96210				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	100.74627				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	102.00139				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	100.86544				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.86735				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.86162				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.52208				0.00	280,000,000	70,000,000
Total FRS255 SPOT										0.00	280,000,000	70,000,000
Total For FRS255										0.00	280,000,000	70,000,000
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	100.44930				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	100.24385				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.76405				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS266 On 31/03/2032 Spot Bond					0.00000	100.12886				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
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	100.12987				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	102.93080				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	100.12905				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	100.66966				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	100.16189				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.38142				0.00	0	
Total FRS279 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 FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.56442				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.13684				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 13/01/2022 Spot Bond					0.00000	100.98792				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.52000	9.52000	9.52000	103.30605				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.52000	9.52000	9.52000	103.30605				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	101.11967				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 14/02/2022 Spot Bond					0.00000	103.40679				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	101.16275				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			10.84400	10.84400	10.84400	96.48996				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 03/03/2022 Spot Bond					0.00000	100.46670				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.31000	2.31000	2.31000	317.00271				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.05000	318.63438	2.05000	318.50541				0.00	0	370,000,00
Total FRS37 SPOT										0.00	0	370,000,00
Total For FRS37										0.00	0	370,000,00
FRS43 On 07/12/2023 Spot Bond			2.05000	2.05000	2.05000	318.50541				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.75000	177.36446	1.75000	177.29702				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.75000	177.36446	1.75000	177.29702				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.95479				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.39000	112.56534	4.39000	112.49886				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.01000	75.76877	4.01000	118.49674				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.24000	3.24000	3.24000	153.70642				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.52000	3.52000	3.52000	152.45876				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.11000	3.11000	3.11000	312.43630				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX23 On 28/02/2023 Spot Bond			5.72000	5.72000	5.72000	104.96730			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.01500	110.59613	7.01500	110.53331			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.29500	111.99004	7.29500	111.92464			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.75500	109.40560	7.75500	109.33701		1,551,000,000,000.00	200,000,000	100,000,00	
Total FRX26 SPOT								1,551,000,000,000.00	200,000,000	100,000,00	
Total For FRX26								1,551,000,000,000.00	200,000,000	100,000,00	
FRX27 On 07/03/2027 Spot Bond			7.87500	113.15252	7.87500	113.08011			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.38500	113.21494	8.38500	113.13915			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.69500	110.32980	8.69500	110.25327		869,500,000,000.00	100,000,000	50,000,00	
Total FRX30 SPOT								869,500,000,000.00	100,000,000	50,000,00	
Total For FRX30								869,500,000,000.00	100,000,000	50,000,00	
FRX31 On 21/02/2031 Spot Bond			8.95000	107.02583	8.95000	106.94947		895,000,000,000.00	100,000,000	50,000,00	
Total FRX31 SPOT								895,000,000,000.00	100,000,000	50,000,00	
Total For FRX31								895,000,000,000.00	100,000,000	50,000,00	
FRX32 On 31/03/2032 Spot Bond			9.20500	111.50975	9.20500	111.42707			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.62000	79.46096	10.62000	79.39321			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.56228			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.87759			0.00	0	
Total FS6A3 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 FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.66499				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.63364				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.65493				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.66120				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	101.00185				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	101.05589				0.00	120,000,000	30,000,000
Total FST3A2 SPOT										0.00	120,000,000	30,000,000
Total For FST3A2										0.00	120,000,000	30,000,000
FST3A On 20/10/2026 Spot Bond					0.00000	101.12647				0.00	0	50,000,000
Total FST3A3 SPOT										0.00	0	50,000,000
Total For FST3A3										0.00	0	50,000,000
FST3A On 20/10/2026 Spot Bond					0.00000	101.16175				0.00	0	50,000,000
Total FST3A4 SPOT										0.00	0	50,000,000
Total For FST3A4										0.00	0	50,000,000
GBL05 On 07/11/2022 Spot Bond					0.00000	100.76637				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.56657				0.00	0	20,000,000,000
Total GBL06 SPOT										0.00	0	20,000,000,000
Total For GBL06										0.00	0	20,000,000,000
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.80389				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.67983				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.63485				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.64022				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.88672				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.95000	112.88087	3.95000	112.81778				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.45766				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.27900	108.72896	6.27900	108.67356		2,009,280,000,000.00		320,000,000	80,000,000	
Total GRT17 SPOT								2,009,280,000,000.00		320,000,000	80,000,000	
Total For GRT17								2,009,280,000,000.00		320,000,000	80,000,000	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.53828				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.68142				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.97500	108.33605	6.97500	108.27484				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.88789				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.68360				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT24 ¹ On 09/03/2023 Spot Bond					0.00000	100.41151				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 ¹ On 09/03/2025 Spot Bond					0.00000	100.92608				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 ¹ On 09/03/2028 Spot Bond					0.00000	100.47060				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.81899				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.13048				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.04046				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.56970				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.87161				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.79835				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.94276				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.07938				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.10437				0.00	0	
Total GRT38 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 GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.94757				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.00060				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.25284				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.69501				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.06655				0.00	280,000,000	70,000,000
Total GRT45 SPOT										0.00	280,000,000	70,000,000
Total For GRT45										0.00	280,000,000	70,000,000
GRT47 On 22/04/2024 Spot Bond					0.00000	101.10251				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.37616				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.09639				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.29866				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.56813				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.73854				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.27374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.12954				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.53961				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.61157				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.78588				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.24432				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.56246				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.45848				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.11146				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.10467				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.10282				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.65000	315.19443	2.65000	315.05147				0.00	0	231,000,00
Total HWAY23 SPOT										0.00	0	231,000,00
Total For HWAY23										0.00	0	231,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HWAY2 On 07/12/2024 Spot Bond			3.00000	3.00000	3.00000	319.93894			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.30000	104.14276	10.30000	104.05753			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.54000	80.97443	4.54000	107.35503			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			11.23000	90.92428	11.23000	90.84332		1,145,460,000,000.00	102,000,000	3,781,000,000	
Total HWAY34 SPOT								1,145,460,000,000.00	102,000,000	3,781,000,000	
Total For HWAY34								1,145,460,000,000.00	102,000,000	3,781,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.25098	100.00000	13.16367			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.33000	89.84643	11.33000	89.76575			0.00	0	5,190,000,000
Total HWAY35 SPOT									0.00	0	5,190,000,000
Total For HWAY35									0.00	0	5,190,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.24907	100.00000	13.16177			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	99.97242			0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	101.10395			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.57505			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.64000	156.49175	2.67000	156.28419		95,863,803,816,000.00	36,312,046,900	461,801,039,800	
Total I2025 SPOT								15,863,803,816,000.00	36,312,046,900	461,801,039,800	
Total For I2025								15,863,803,816,000.00	36,312,046,900	461,801,039,800	
I2029 On 31/03/2029 Spot Bond			3.50000	114.05561	3.48000	114.14683		274,694,000,000,000.00	78,484,000,000	272,137,676,500	
Total I2029 SPOT								14,694,000,000,000.00	78,484,000,000	272,137,676,500	

Contract 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 I2029									4,694,000,000,000.00	78,484,000,000	272,137,676,50
I2033 On 28/02/2033 Spot Bond			3.74000	112.93672	3.71000	113.20501			80,523,597,638,000.00	21,530,373,700	287,032,302,30
Total I2033 SPOT									80,523,597,638,000.00	21,530,373,700	287,032,302,30
Total For I2033									80,523,597,638,000.00	21,530,373,700	287,032,302,30
I2038 On 31/01/2038 Spot Bond			3.82000	130.04119	3.79000	130.47163			132,672,279,424,000.00	34,730,963,200	316,147,524,02
Total I2038 SPOT									132,672,279,424,000.00	34,730,963,200	316,147,524,02
Total For I2038									132,672,279,424,000.00	34,730,963,200	316,147,524,02
I2046 On 31/03/2046 Spot Bond			3.82000	119.11107	3.79000	119.65389			8,181,389,500,000.00	2,141,725,000	322,932,172,40
Total I2046 SPOT									8,181,389,500,000.00	2,141,725,000	322,932,172,40
Total For I2046									8,181,389,500,000.00	2,141,725,000	322,932,172,40
I2050 On 31/12/2050 Spot Bond			3.85000	120.98141	3.81000	121.84001			47,596,057,740,000.00	12,362,612,400	277,692,261,97
Total I2050 SPOT									47,596,057,740,000.00	12,362,612,400	277,692,261,97
Total For I2050									47,596,057,740,000.00	12,362,612,400	277,692,261,97
IBL101 On 24/05/2022 Spot Bond			6.11500	6.11500	6.11500	102.19197			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.90640			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.77000	314.51225	2.77000	314.36651			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.70459			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.18197			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.77727			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.92290			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	99.94539			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.58363				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.12887				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.82246				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.52681				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.23189				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.71096				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.29850				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.88960				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.84138				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.63928				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.71589				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL145 On 20/03/2026 Spot Bond					0.00000	100.28586				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.06411				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.56123				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.58459				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	100.66367				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.97335				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.94696				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.97887				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.83264				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.93802				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.90251				0.00	0	
Total IBL161 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 IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.02690				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.91905				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.65268				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.67662				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.06464				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.10288				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.59916				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.61969				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.38966				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.40297				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	99.95952				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.23390				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.04523				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.89174				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.86268				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.50158				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.51871				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.57699				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.49637				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.47302				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.39502				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.44964				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	177.28770				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL60 On 17/02/2024 Spot Bond			6.82000	110.68040	6.82000	110.61990				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			2.10000	177.32879	2.10000	177.25627				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.19000	105.34640	5.19000	105.30168				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.20903				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.90000	102.83508	8.90000	102.76089				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.21000	107.66070	10.21000	107.79252				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.49500	106.06949	9.49500	105.98842				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.39636				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.90402				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.49834				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.87670				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.35930				0.00	0	
Total IDCG18 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 IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.18537				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.26092				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.01974				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.01030				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.35542				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.22500	101.99041	8.22500	101.92268				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	104.28737				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.19664				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.01494				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.56886				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.72125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.58222				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.69670				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.26543				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.25250				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.25741				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.50729				0.00	120,000,000	30,000,00
Total IPF22 SPOT										0.00	120,000,000	30,000,00
Total For IPF22										0.00	120,000,000	30,000,00
IPF24 On 05/02/2023 Spot Bond					0.00000	100.92128				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.23196				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.86156				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.87740				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.11224				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF31 On 25/03/2026 Spot Bond					0.00000	98.74097				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.06415				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.38980				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.66867				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.32388				0.00	280,000,000	70,000,00
Total IPFG01 SPOT										0.00	280,000,000	70,000,00
Total For IPFG01										0.00	280,000,000	70,000,00
IV017/F On 31/01/2022 Spot Bond			2.75000	101.21486	2.75000	101.19202				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.09000	190.18263	5.09000	190.05887				0.00	0	19,000,00
Total IV019 SPOT										0.00	0	19,000,00
Total For IV019										0.00	0	19,000,00
IV035 On 07/04/2022 Spot Bond					0.00000	100.75186				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	177.12254				0.00	0	197,000,00
Total IV039 SPOT										0.00	0	197,000,00
Total For IV039										0.00	0	197,000,00
IV044 On 31/01/2022 Spot Bond					0.00000	101.41028				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.85900	177.25148	2.85900	177.16797				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.54161				0.00	0	
Total IV046 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.50445				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.99000	191.24246	4.99000	191.11954				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.91776				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	101.62509				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.93660				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.91519				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.62761				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.66379				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	100.50246				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.34354				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.50639				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.20188				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.95229				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.77270				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.36536				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.21136				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.40005	7.40000	100.33994				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.11626				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.78468				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.19985				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC194 On 31/07/2022 Spot Bond			7.23000	103.19590	7.23000	103.13617				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.96570				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.60929				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.70309	7.45000	102.64085				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.53381				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	104.77058	3.91012	104.81690				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	99.90126				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.67661				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.53262				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.71000	6.71000	6.71000	100.12881				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	100.54658				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.47811				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	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.13377			0.00	0	
Total IVC209 SPOT									0.00	0	
Total For IVC209									0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.20000	4.20000	4.20000	4.20000			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	99.89655			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	99.73291			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	99.65190		146,625,000,000.00	34,500,000,000	34,500,000,000	
Total IVZ074 SPOT								16,625,000,000,000.00	34,500,000,000	34,500,000,000	
Total For IVZ074								16,625,000,000,000.00	34,500,000,000	34,500,000,000	
IVZ077 On 24/02/2022 Spot Bond			4.35000	4.35000	4.35000	99.39586		0.00	0	0	
Total IVZ077 SPOT								0.00	0	0	
Total For IVZ077								0.00	0	0	
IVZ078 On 03/03/2022 Spot Bond			4.35000	4.35000	4.35000	99.31351		0.00	0	0	
Total IVZ078 SPOT								0.00	0	0	
Total For IVZ078								0.00	0	0	
IVZ079 On 10/03/2022 Spot Bond			4.35000	4.35000	4.35000	99.23130		0.00	0	0	
Total IVZ079 SPOT								0.00	0	0	
Total For IVZ079								0.00	0	0	
IVZ080 On 17/03/2022 Spot Bond			4.35000	4.35000	4.35000	99.14922		0.00	0	0	
Total IVZ080 SPOT								0.00	0	0	
Total For IVZ080								0.00	0	0	
IVZ081 On 07/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVZ081 SPOT								0.00	0	0	
Total For IVZ081								0.00	0	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total JIBAR SPOT								0.00	0	0	
Total For JIBAR								0.00	0	0	
JPM00 On 05/07/2023 Spot Bond					0.00000	100.35407			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.12325				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.74261				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.15764				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.44404				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	101.19639				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.26706				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	99.99666				0.00	520,000,000	130,000,000
Total KAP018 SPOT										0.00	520,000,000	130,000,000
Total For KAP018										0.00	520,000,000	130,000,000
KAP019 On 28/07/2024 Spot Bond					0.00000	101.07312				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.36873				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.36996				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.83079				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KW01 On 31/10/2027 Spot Bond			8.97500	122.74098	8.97500	122.65171				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.61000	105.24621	6.61000	105.18981				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.97794				0.00	100,000,000	50,000,00
Total LGL07 SPOT										0.00	100,000,000	50,000,00
Total For LGL07										0.00	100,000,000	50,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.23007				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.79046				0.00	0	300,000,00
Total LGL09 SPOT										0.00	0	300,000,00
Total For LGL09										0.00	0	300,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.76091				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.47347				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.38594				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.42084				0.00	280,000,000	70,000,00
Total LRFA3 SPOT										0.00	280,000,000	70,000,00
Total For LRFA3										0.00	280,000,000	70,000,00
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.69875				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.71753				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.56042				0.00	0	
Total MBF063 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 MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.30818				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.63535				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.49302				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.84171				0.00	520,000,000	130,000,00
Total MBF070 SPOT										0.00	520,000,000	130,000,00
Total For MBF070										0.00	520,000,000	130,000,00
MBF07: On 17/09/2024 Spot Bond					0.00000	100.28591				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.33042				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.64039				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.95703				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.52958				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.66201				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.58419				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.13637				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.13909				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.82650				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.57697				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.13451				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.22500	8.22500	8.22500	113.93795				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.12900	107.14356	6.12900	107.09085				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	102.37458				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.36201				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.31391				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.87500	102.40146	8.87500	102.32820				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.43942				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML04 On 15/03/2028 Spot Bond			9.12500	95.94164	9.12500	96.69891				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.51163				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.49332				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.49543				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.22281				0.00	280,000,000	70,000,000
Total MTN12 SPOT										0.00	280,000,000	70,000,000
Total For MTN12										0.00	280,000,000	70,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	101.17993				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.85133				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.84636				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.47375				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.02258				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.96493				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.47809				0.00	0	
Total MTN19 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 MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.42149				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.05164				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.17129				0.00	280,000,000	70,000,00
Total MTN22 SPOT										0.00	280,000,000	70,000,00
Total For MTN22										0.00	280,000,000	70,000,00
MTN23 On 29/01/2026 Spot Bond			8.82000	101.85952	8.82000	101.78787				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.26676				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.56782				0.00	280,000,000	70,000,00
Total MTN25 SPOT										0.00	280,000,000	70,000,00
Total For MTN25										0.00	280,000,000	70,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	101.10551				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.14408				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.34501				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.57843				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.99746				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.12114				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.72981				0.00	280,000,000	70,000,000
Total MWAR04 SPOT										0.00	280,000,000	70,000,000
Total For MWAR04										0.00	280,000,000	70,000,000
MWAR(On 22/11/2023 Spot Bond					0.00000	100.77985				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.77977				0.00	280,000,000	70,000,000
Total MWAR06 SPOT										0.00	280,000,000	70,000,000
Total For MWAR06										0.00	280,000,000	70,000,000
MWAR(On 22/11/2024 Spot Bond					0.00000	100.72546				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.77632				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.29805				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.38074				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.49030				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.26046				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.33203				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.39273				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7E25 On 20/03/2022 Spot Bond					0.00000	100.44843				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.47500	102.63714	6.47500	102.58295				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.70000	109.31873	6.70000	109.26001				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.75500	107.33996	9.75500	107.25665				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.02405				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.05816				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.97252				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.99918				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.99439				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.96097				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.41014				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.26500	110.00240	6.26500	109.94618				0.00	0	
Total NBK13A 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 NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.56500	103.88814	5.56500	103.84088				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.39200	109.42689	7.39200	109.36216				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.37500	107.73077	8.37500	107.65795				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.09500	102.39208	6.09500	102.34200				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.47000	111.77216	7.47000	111.70462				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.70000	113.32267	8.70000	113.24402				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.45000	105.24759	5.45000	105.20070				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.42300	112.28256	7.42300	112.21475				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.40000	113.08752	8.40000	113.01044				0.00	0	1,000,000.00
Total NBK24A SPOT										0.00	0	1,000,000.00
Total For NBK24A										0.00	0	1,000,000.00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.80779				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.77000	5.77000	5.77000	109.32121				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.88849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	42.58417	100.00000	42.29895				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.68876				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.07500	112.90845	8.07500	112.83441				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.82000	110.54413	5.82000	110.49245				0.00	0	90,000,00
Total NBK28A SPOT										0.00	0	90,000,00
Total For NBK28A										0.00	0	90,000,00
NBK29 On 31/07/2026 Spot Bond			7.90000	114.43093	7.90000	114.35867				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.35000	110.04598	6.35000	109.98991				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.77000	107.82918	5.77000	107.77837				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.85375				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.27697				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.71987				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.55000	10.55000	10.55000	75.47391				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK40I On 31/07/2026 Spot Bond					0.00000	103.82494				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.86431				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.17891				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.28932				0.00	520,000,000	130,000,000
Total NBK45B SPOT										0.00	520,000,000	130,000,000
Total For NBK45B										0.00	520,000,000	130,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	101.71997				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.08756				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.41081				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.70000				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.65945				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.25438				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.20461				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.34882				0.00	0	
Total NBK54B 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 NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.93050				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.88931				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.03463				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.37682				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.77789				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.98319				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.75328				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.05892				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.19276				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.29318				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			9.72000	105.08366	9.72000	105.00105				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.29074				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.75500	104.63491	9.75500	104.55235				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.29318				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.29695				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.30181				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.39606				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.39606				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.77262				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	100.94156				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.93693				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.12255				0.00	0	
Total NGL04 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 NGL04									0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.98014			0.00	0	
Total NGL05 SPOT									0.00	0	
Total For NGL05									0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.64624			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.08925			0.00	0	
Total NGL07 SPOT									0.00	0	
Total For NGL07									0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.76533			0.00	0	
Total NGL08 SPOT									0.00	0	
Total For NGL08									0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.42656			0.00	0	
Total NGL09 SPOT									0.00	0	
Total For NGL09									0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.22559			0.00	0	
Total NGL10 SPOT									0.00	0	
Total For NGL10									0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.86588			0.00	0	3,000,000.00
Total NGLT1A SPOT									0.00	0	3,000,000.00
Total For NGLT1A									0.00	0	3,000,000.00
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.75577			0.00	0	
Total NGLT1B SPOT									0.00	0	
Total For NGLT1B									0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.18308			0.00	0	
Total NGT103 SPOT									0.00	0	
Total For NGT103									0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.87714			0.00	0	
Total NGT104 SPOT									0.00	0	
Total For NGT104									0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.02347			0.00	0	500,000.00
Total NGT105 SPOT									0.00	0	500,000.00
Total For NGT105									0.00	0	500,000.00
NGT10 On 05/08/2025 Spot Bond					0.00000	104.19053			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.51628				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.74172				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.34352				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.29736				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.46290				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.41293				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.16086				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.80671				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.53780				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.49460				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.50716				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2023 Spot Bond					0.00000	103.42679				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.24771				0.00	300,000,000	150,000,000
Total NHM019 SPOT										0.00	300,000,000	150,000,000
Total For NHM019										0.00	300,000,000	150,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	104.34820				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.93321				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.69000	4.69000	4.69000	224.68896				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.70000	3.70000	3.70000	205.42908				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.42500	3.42500	3.42500	152.88072				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.77500	3.77500	3.77500	111.94506				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			4.54000	4.54000	4.54000	118.59835				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.53000	3.53000	3.53000	152.41443				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	202.98984	3.45000	202.88457				0.00	0	133,000,000
Total NILB12 SPOT										0.00	0	133,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NILB12										0.00	0	133,000,00
NILB13 On 31/01/2025 Spot Bond			3.33000	3.33000	3.33000	153.30407				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.34500	3.34500	3.34500	209.57960				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.49000	207.98135	3.49000	207.87285				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.65500	116.96547	4.65500	116.89393				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.06204				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.57532				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.78548				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	136.60495				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.70900				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.80254				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.18112				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.71511				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.79242				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.97417				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	133.66020				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.62220				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.74225				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.44592				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.96724				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.95493				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	161.73303				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	162.46208				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.39804				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN051 On 03/03/2023 Spot Bond					0.00000	138.28828				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.00496				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	93.55740				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.56551				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.41839				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.82588				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.16387				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.78742				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.38346				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.67508				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.30391				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.40440				0.00	0	
Total NN105 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 NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.38486				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.30391				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	99.90596				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	99.87645				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.56611				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.76953				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	101.83455				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	139.44000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	133.55000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	141.82000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	140.08000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	139.25928				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	123.53736				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02! On 17/02/2026 Spot Bond					0.00000	92.70318				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02! On 19/04/2022 Spot Bond					0.00000	123.71208				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	123.53736				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04! On 20/07/2026 Spot Bond					0.00000	94.90058				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04! On 04/08/2026 Spot Bond					0.00000	111.03063				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04! On 05/05/2022 Spot Bond					0.00000	100.78739				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05! On 22/02/2022 Spot Bond					0.00000	95.69956				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05! On 22/03/2022 Spot Bond					0.00000	100.23495				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05! On 22/03/2022 Spot Bond					0.00000	100.22317				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF05 On 22/03/2022 Spot Bond					0.00000	100.22317				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	103.29261				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.14128				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	101.16936				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	101.16936				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	101.07205				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06 On 14/02/2022 Spot Bond					0.00000	100.75531				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF06 On 17/02/2022 Spot Bond					0.00000	100.67809				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF06 On 18/02/2022 Spot Bond					0.00000	100.66890				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF07 On 22/02/2022 Spot Bond					0.00000	100.64274				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF07 On 22/02/2022 Spot Bond					0.00000	100.64274				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF07 On 23/02/2022 Spot Bond					0.00000	100.62877				0.00	0	
Total NNF072 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 NNF072										0.00	0	
NNF07: On 22/02/2022 Spot Bond					0.00000	100.64274				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF07: On 26/05/2022 Spot Bond					0.00000	100.59229				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07: On 28/02/2022 Spot Bond					0.00000	100.55355				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF07: On 28/02/2022 Spot Bond					0.00000	100.55355				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	130.77989				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	85.58288				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	100.72234				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.72367				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.66448				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.54621				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	111.11933				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.77374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.74236				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.60227				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.19075				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.62094				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.77000	106.59674	6.77000	106.53793				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.98000	200.45842	2.98000	200.36215				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.27500	110.93451	10.27500	110.84293				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	13.75096	100.00000	13.65936				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	100.33397				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.07527				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.75190				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC27 On 12/06/2023 Spot Bond					0.00000	100.36344				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.36811				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.25454				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	100.44294				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.55910				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	100.28105				0.00	640,000,000	160,000,00
Total NTCG01 SPOT										0.00	640,000,000	160,000,00
Total For NTCG01										0.00	640,000,000	160,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	100.55129				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.06000	103.98601	6.06000	103.93483				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.46500	113.13687	7.46500	113.06818				0.00	0	1,620,000,00
Total OML07 SPOT										0.00	0	1,620,000,00
Total For OML07										0.00	0	1,620,000,00
OML09 On 14/09/2022 Spot Bond			6.28500	106.53367	6.28500	106.47905				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.43000	112.73705	8.43000	112.65993				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00

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 OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.31086				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.15009				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.22590				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.69281				0.00	280,000,000	70,000,00
Total PEP01 SPOT										0.00	280,000,000	70,000,00
Total For PEP01										0.00	280,000,000	70,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	100.69656				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.62120				0.00	280,000,000	70,000,00
Total PEP03 SPOT										0.00	280,000,000	70,000,00
Total For PEP03										0.00	280,000,000	70,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.28860				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.61741				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.62800				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	99.95387				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.71751				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.80508				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.81758				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.83008				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.89500	111.06362	7.97500	110.64976			791,181,977,000,000.00	1,113,512,600,000	390,721,559,200	
Total R186 SPOT									1,181,977,000,000.00	113,512,600,000	390,721,559,200	
Total For R186									1,181,977,000,000.00	113,512,600,000	390,721,559,200	
R197 On 07/12/2023 Spot Bond			1.70000	320.66352	1.70000	320.54290			47,869,147,060,000.00	28,158,321,800	87,006,453,000	
Total R197 SPOT									17,869,147,060,000.00	28,158,321,800	87,006,453,000	
Total For R197									17,869,147,060,000.00	28,158,321,800	87,006,453,000	
R202 On 07/12/2033 Spot Bond			3.69000	247.33540	3.69000	247.20236			26,169,480,000,000.00	7,092,000,000	172,093,138,900	
Total R202 SPOT									26,169,480,000,000.00	7,092,000,000	172,093,138,900	
Total For R202									26,169,480,000,000.00	7,092,000,000	172,093,138,900	
R2023 On 28/02/2023 Spot Bond			5.10000	105.70396	5.10000	105.65985			325,589,100,000,000.00	63,841,000,000	397,246,678,500	
Total R2023 SPOT									25,589,100,000,000.00	63,841,000,000	397,246,678,500	
Total For R2023									25,589,100,000,000.00	63,841,000,000	397,246,678,500	
R2030 On 31/01/2030 Spot Bond			9.36000	95.95733	9.43500	95.48929			173,695,931,120,000.00	1,727,958,967,000	2,011,480,831,300	
Total R2030 SPOT									3,695,931,120,000.00	727,958,967,000	1,011,480,831,300	
Total For R2030									3,695,931,120,000.00	727,958,967,000	1,011,480,831,300	
R2032 On 31/03/2032 Spot Bond			9.82000	92.30171	9.89500	91.78530			753,094,016,000,000.00	382,188,800,000	1,198,279,047,500	
Total R2032 SPOT									3,094,016,000,000.00	382,188,800,000	198,279,047,500	
Total For R2032									3,094,016,000,000.00	382,188,800,000	198,279,047,500	
R2035 On 28/02/2035 Spot Bond			10.32000	92.94599	10.39500	92.37684			336,801,606,096,000.00	904,728,837,800	1,100,483,239,100	
Total R2035 SPOT									16,801,606,096,000.00	904,728,837,800	100,483,239,100	
Total For R2035									16,801,606,096,000.00	904,728,837,800	100,483,239,100	
R2037 On 31/01/2037 Spot Bond			10.56000	88.38888	10.62500	87.88746			973,844,514,784,000.00	281,614,063,900	884,256,379,200	
Total R2037 SPOT									3,844,514,784,000.00	281,614,063,900	384,256,379,200	
Total For R2037									3,844,514,784,000.00	281,614,063,900	384,256,379,200	
R2040 On 31/01/2040 Spot Bond			10.67500	90.68292	10.75000	90.07587			512,282,575,000,000.00	47,989,000,000	815,618,483,900	
Total R2040 SPOT									12,282,575,000,000.00	47,989,000,000	315,618,483,900	
Total For R2040									12,282,575,000,000.00	47,989,000,000	315,618,483,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044 On 31/01/2044 Spot Bond			10.72500	87.28733	10.79000	86.74500		356,068,000,000,000.00	219,680,000,000	296,272,400,00	
Total R2044 SPOT								6,068,000,000,000.00	219,680,000,000	296,272,400,00	
Total For R2044								6,068,000,000,000.00	219,680,000,000	296,272,400,00	
R2048 On 28/02/2048 Spot Bond			10.67500	86.32551	10.74500	85.73114		734,425,592,885,000.00	1,567,627,690,200	383,705,214,70	
Total R2048 SPOT								4,425,592,885,000.00	567,627,690,200	383,705,214,70	
Total For R2048								4,425,592,885,000.00	567,627,690,200	383,705,214,70	
R209 On 31/03/2036 Spot Bond			10.31000	71.78108	10.38000	71.32078		160,324,300,000,000.00	306,530,000,000	549,593,234,60	
Total R209 SPOT								0,324,300,000,000.00	306,530,000,000	549,593,234,60	
Total For R209								0,324,300,000,000.00	306,530,000,000	549,593,234,60	
R210 On 31/03/2028 Spot Bond			2.99000	213.92917	2.99000	213.82625		13,404,379,300,000.00	4,483,070,000	169,528,877,40	
Total R210 SPOT								13,404,379,300,000.00	4,483,070,000	169,528,877,40	
Total For R210								13,404,379,300,000.00	4,483,070,000	169,528,877,40	
R212 On 31/01/2022 Spot Bond			1.50000	177.38996	1.50000	177.32614		031,400,000,000,000.00	687,600,000,000	460,000,000,00	
Total R212 SPOT								1,400,000,000,000.00	687,600,000,000	460,000,000,00	
Total For R212								1,400,000,000,000.00	687,600,000,000	460,000,000,00	
R213 On 28/02/2031 Spot Bond			9.63500	86.76477	9.71000	86.29623		098,896,092,827,500.00	114,052,526,500	635,677,937,70	
Total R213 SPOT								18,896,092,827,500.00	114,052,526,500	635,677,937,70	
Total For R213								18,896,092,827,500.00	114,052,526,500	635,677,937,70	
R214 On 28/02/2041 Spot Bond			10.67000	68.61874	10.74000	68.14856		367,610,964,655,000.00	1,065,380,596,500	737,652,596,50	
Total R214 SPOT								7,610,964,655,000.00	065,380,596,500	737,652,596,50	
Total For R214								7,610,964,655,000.00	065,380,596,500	737,652,596,50	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.15535		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	100.88102		0.00	0	500,000,00	
Total RDFB12 SPOT								0.00	0	500,000,00	
Total For RDFB12								0.00	0	500,000,00	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.49266		0.00	0	0	
Total RDFB14 SPOT								0.00	0	0	
Total For RDFB14								0.00	0	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.65160		0.00	0	0	
Total RDFB15 SPOT								0.00	0	0	
Total For RDFB15								0.00	0	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.76894		0.00	0	0	
Total RDFB16 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 RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.24545				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.93499				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.29757				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.24169				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.25245				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.13747				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.63062				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.42220				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.70014				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.13422				0.00	800,000,000	200,000,000
Total RDFB27 SPOT										0.00	800,000,000	200,000,000
Total For RDFB27										0.00	800,000,000	200,000,000
RED13 On 13/05/2026 Spot Bond					0.00000	101.03071				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.34328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.50714				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.79684				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.37006				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.75356				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.77942				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.74712				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.25797				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.68473				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.94270				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.60714				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.21558				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES50 On 22/10/2023 Spot Bond					0.00000	101.21822				0.00	280,000,000	70,000,000
Total RES50 SPOT										0.00	280,000,000	70,000,000
Total For RES50										0.00	280,000,000	70,000,000
RES52 On 07/05/2024 Spot Bond					0.00000	100.89368				0.00	280,000,000	70,000,000
Total RES52 SPOT										0.00	280,000,000	70,000,000
Total For RES52										0.00	280,000,000	70,000,000
RES53 On 20/09/2025 Spot Bond					0.00000	100.28900				0.00	0	0
Total RES53 SPOT										0.00	0	0
Total For RES53										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW23 On 10/12/2023 Spot Bond			6.78000	105.62496	6.78000	105.56693				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.96500	92.91264	11.96500	92.82370				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
RW31 On 30/06/2031 Spot Bond			11.01000	98.43280	11.01000	98.34589				0.00	0	0
Total RW31 SPOT										0.00	0	0
Total For RW31										0.00	0	0
RWL26 On 30/06/2026 Spot Bond					0.00000	100.43279				0.00	0	0
Total RWL26 SPOT										0.00	0	0
Total For RWL26										0.00	0	0
RWL28 On 30/06/2028 Spot Bond			10.12500	98.32781	10.12500	98.24779				0.00	0	0
Total RWL28 SPOT										0.00	0	0
Total For RWL28										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			5.26000	103.71736	5.26000	103.67341				0.00	0	0
Total SBK23 SPOT										0.00	0	0
Total For SBK23										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBN02 On 02/08/2024 Spot Bond					0.00000	100.93018				0.00	0	0
Total SBN02 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 SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.97874				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.92500	109.21884	7.92500	109.14851				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.43194				0.00	0	400,000,00
Total SBS21 SPOT										0.00	0	400,000,00
Total For SBS21										0.00	0	400,000,00
SBS27 On 20/02/2024 Spot Bond			6.70500	110.56186	6.70500	110.50244				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.00500	101.73449	8.00500	101.66835				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.14500	107.83932	8.14500	107.76838				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.23500	110.01770	7.23500	109.95292				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.43500	108.51328	7.43500	108.44873				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.88000	109.04717	8.88000	108.96996				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.73000	105.03680	5.73000	104.98763				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.58000	111.73774	7.58000	111.66887				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.26000	113.40904	8.26000	113.33299				0.00	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 SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.99500	109.14624	5.99500	109.09369				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.70844				0.00	280,000,000	70,000,000
Total SBS47 SPOT										0.00	280,000,000	70,000,000
Total For SBS47										0.00	280,000,000	70,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	101.01674				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.42000	104.46185	4.42000	104.42401				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.69500	6.69500	6.69500	110.09074				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.19770				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.86225				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.78995				0.00	500,000,000	250,000,000
Total SBS55 SPOT										0.00	500,000,000	250,000,000
Total For SBS55										0.00	500,000,000	250,000,000
SBS56 On 12/06/2022 Spot Bond			5.04000	102.31347	5.04000	102.27197				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.78596				0.00	0	2,000,000,000
Total SBS57 SPOT										0.00	0	2,000,000,000
Total For SBS57										0.00	0	2,000,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.07737				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS60 On 18/01/2023 Spot Bond					0.00000	101.52136				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.54236				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.77764				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.04266				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.41538				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.34644				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.03965				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.95966				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.56012				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.10000	318.34584	2.10000	318.21572				0.00	0	57,000,00
Total SBSI11 SPOT										0.00	0	57,000,00
Total For SBSI11										0.00	0	57,000,00
SBSI14 On 07/12/2033 Spot Bond			4.73000	4.73000	4.73000	223.84038				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.65837				0.00	0	
Total SBSS01 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 SBSS01									0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.68039			0.00	0	100,000,00
Total SBSS02 SPOT									0.00	0	100,000,00
Total For SBSS02									0.00	0	100,000,00
SBT10: On 31/03/2022 Spot Bond					0.00000	101.00281			0.00	0	
Total SBT101 SPOT									0.00	0	
Total For SBT101									0.00	0	
SBT10: On 30/09/2022 Spot Bond					0.00000	102.49584			0.00	0	
Total SBT102 SPOT									0.00	0	
Total For SBT102									0.00	0	
SBT10: On 31/03/2024 Spot Bond					0.00000	103.39263			0.00	0	
Total SBT103 SPOT									0.00	0	
Total For SBT103									0.00	0	
SBT10: On 30/09/2025 Spot Bond					0.00000	104.21895			0.00	0	
Total SBT104 SPOT									0.00	0	
Total For SBT104									0.00	0	
SBT10: On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		6,000,000,000,000.00	60,000,000	30,000,00	
Total SBT105 SPOT								6,000,000,000,000.00	60,000,000	30,000,00	
Total For SBT105								6,000,000,000,000.00	60,000,000	30,000,00	
SBT10: On 31/12/2026 Spot Bond					0.00000	100.30434			0.00	0	2,000,000,00
Total SBT106 SPOT									0.00	0	2,000,000,00
Total For SBT106									0.00	0	2,000,000,00
SBT20: On 13/02/2023 Spot Bond					0.00000	102.94030			0.00	0	
Total SBT201 SPOT									0.00	0	
Total For SBT201									0.00	0	
SBT20: On 03/12/2023 Spot Bond					0.00000	102.02989			0.00	0	
Total SBT202 SPOT									0.00	0	
Total For SBT202									0.00	0	
SBT20: On 03/12/2023 Spot Bond			6.47000	107.96934	6.47000	107.91269		1,294,000,000,000.00	200,000,000	200,000,00	
Total SBT203 SPOT								1,294,000,000,000.00	200,000,000	200,000,00	
Total For SBT203								1,294,000,000,000.00	200,000,000	200,000,00	
SBT20: On 16/04/2024 Spot Bond					0.00000	100.25103			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT20: On 31/01/2025 Spot Bond					0.00000	101.59466			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.04037				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	103.03678				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.29741				0.00	160,000,000	80,000,000
Total SBT209 SPOT										0.00	160,000,000	80,000,000
Total For SBT209										0.00	160,000,000	80,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	99.39892				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.73352				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.76044				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.91500	100.91837	8.91500	100.84664				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.77737				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.82971				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.80624				0.00	280,000,000	70,000,000
Total SLRA6 SPOT										0.00	280,000,000	70,000,000
Total For SLRA6										0.00	280,000,000	70,000,000
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.79900				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.85676				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.78464				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.85676				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.84230				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.94332				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.81352				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.88562				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.87838				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.86000	108.68474	6.86000	108.62434				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.49260				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.61503				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.82363				0.00	0	1,000,000.00
Total SOLB01 SPOT										0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SOLB01										0.00	0	1,000,000,00
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.95665				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.98194				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.64116				0.00	280,000,000	70,000,00
Total SPDA14 SPOT										0.00	280,000,000	70,000,00
Total For SPDA14										0.00	280,000,000	70,000,00
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.65618				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.19430				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.37406				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.29910				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.50180				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.24046				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.05824				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.68015				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07: On 15/05/2023 Spot Bond					0.00000	102.14723				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.10871				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.08500	4.08500	4.08500	149.97778				0.00	0	384,000,00
Total SSN011 SPOT										0.00	0	384,000,00
Total For SSN011										0.00	0	384,000,00
SSN01 On 21/12/2026 Spot Bond			7.95000	110.82799	7.95000	110.75681				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.20000	89.13807	9.20000	89.07165				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.25306				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	99.91140				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.50000	107.75974	6.50000	107.70294				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.69000	116.45257	4.69000	116.38104				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.67385				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.08900				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.45646				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05(On 08/12/2023 Spot Bond			2.73000	2.73000	2.73000	314.59462				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	101.09435				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.96160				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.02503				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.47000	3.47000	3.47000	152.68067				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			4.69000	4.69000	4.69000	116.38104				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.32000	4.32000	4.32000	108.00186				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.17000	4.17000	4.17000	200.07791				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.62599				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.61433				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 28/02/2022 Spot Bond					0.00000	100.58561				0.00	0	
Total SSN070 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 SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.37260				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.36387				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	104.36559				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	103.91902				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.28937				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.90936				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.64083				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.42841				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.95568				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.56500	4.56500	4.56500	227.36568				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.20919				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.12518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.50038				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.67187				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.50756				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN100 On 31/01/2030 Spot Bond			10.10000	92.14118	10.10000	92.06720				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.32851				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.32000	96.11379	4.32000	198.40381				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			4.74500	93.18201	4.74500	223.52314				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.84831				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.79886				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.13962				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN120 On 11/03/2022 Spot Bond					0.00000	100.33724				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12: On 31/08/2024 Spot Bond					0.00000	100.48805				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	95.84386				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.22719				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	99.92354				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 18/01/2022 Spot Bond					0.00000	101.16173				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN13: On 19/01/2022 Spot Bond					0.00000	101.10312				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	101.22313				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.49459				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	101.32564				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.99589				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	101.30528				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.66205				0.00	0	
Total SSN143 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 SSN143										0.00	0	
SSN14 On 18/02/2022 Spot Bond					0.00000	100.65521				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN14 On 28/02/2022 Spot Bond					0.00000	100.57385				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.48205				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	100.50283				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.44500	104.23963	8.44500	104.16860				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.58602				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.64489				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.64238				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.67351				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.66100				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.77084	7.21000	102.71152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.06028	7.72000	101.93293				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.41944				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.39334				0.00	0	500,000,00
Total TFS148 SPOT										0.00	0	500,000,00
Total For TFS148										0.00	0	500,000,00
TFS154 On 06/07/2023 Spot Bond					0.00000	100.65418				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.96105				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.37756				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.30865				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.86607				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.63139				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.21410				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.21873				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS164 On 22/10/2024 Spot Bond					0.00000	101.73074				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.82887				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.00478				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.13089				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.13761				0.00	0	90,000,00
Total TFS168 SPOT										0.00	0	90,000,00
Total For TFS168										0.00	0	90,000,00
TFS169 On 30/11/2024 Spot Bond					0.00000	100.50133				0.00	0	120,000,00
Total TFS169 SPOT										0.00	0	120,000,00
Total For TFS169										0.00	0	120,000,00
TFS170 On 30/11/2026 Spot Bond					0.00000	100.52414				0.00	0	60,000,00
Total TFS170 SPOT										0.00	0	60,000,00
Total For TFS170										0.00	0	60,000,00
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.69287				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	101.25244				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.63476				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.66872				0.00	0	
Total TH15A8 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 TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.64117				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.72632				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.88504				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.91612				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.78514				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.02030				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.75511				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.77155				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.29386				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.02133				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.77772				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.91258				0.00	0	210,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A2 SPOT										0.00	0	210,000,00
Total For TH16A2										0.00	0	210,000,00
TH16A2 On 21/08/2024 Spot Bond			8.49000	103.26043	8.49000	103.19046				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2022 Spot Bond					0.00000	100.82466				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.67998				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.64867				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.67623				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.21539	5.76000	102.16808				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.70377				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.74883				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.75133				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.74257				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.80263				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	100.78637				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.01130				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.11735				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.05498				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.72978				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.71103				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.77477				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.74603				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.00443				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.95829				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/02/2022 Spot Bond					0.00000	100.57132				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.58603				0.00	0	
Total TH17O2 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 TH17O2									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.38954			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			6.20000	104.93715	6.20000	104.88406			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			6.85000	109.84993	6.85000	109.78864			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.34233			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.30681			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			8.44500	104.31811	8.44500	104.24702			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.67141			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.32442			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.84103			0.00	0	200,000,00
Total TL31 SPOT									0.00	0	200,000,00
Total For TL31									0.00	0	200,000,00
TL32 On 09/02/2027 Spot Bond					0.00000	100.85338			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.75000	108.74872	6.75000	108.68890		13,500,000,000.00		2,000,000	1,122,200,00
Total TN23 SPOT								13,500,000,000.00		2,000,000	1,122,200,00
Total For TN23								13,500,000,000.00		2,000,000	1,122,200,00
TN23/R On 06/11/2023 Spot Bond			100.00000	32.87438	100.00000	32.65418			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.75500	105.96337	8.75500	105.88937				0.00	0	1,650,000,00
Total TN25 SPOT										0.00	0	1,650,000,00
Total For TN25										0.00	0	1,650,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	17.89757	100.00000	17.77963				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.84500	97.25435	9.84500	97.17693				0.00	0	18,550,000,00
Total TN27 SPOT										0.00	0	18,550,000,00
Total For TN27										0.00	0	18,550,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	10.90993	100.00000	10.83686				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.98500	99.96558	10.98500	99.87752			21,091,200,000,000.00		1,920,000,000	2,160,000,00
Total TN30 SPOT									21,091,200,000,000.00	1,920,000,000	2,160,000,00	
Total For TN30									21,091,200,000,000.00	1,920,000,000	2,160,000,00	
TN30/R On 09/10/2030 Spot Bond			8.00000	118.16881	8.00000	118.09244				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.93000	93.94363	11.93000	93.85395			26,007,400,000,000.00		2,180,000,000	2,090,000,00
Total TN40 SPOT									26,007,400,000,000.00	2,180,000,000	2,090,000,00	
Total For TN40									26,007,400,000,000.00	2,180,000,000	2,090,000,00	
TN40/R On 09/10/2040 Spot Bond			10.75000	102.71140	10.75000	102.62280				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	100.26777				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.55767				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.27057				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.58484				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.61000	100.28946	7.61000	100.37002				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM: On 20/06/2022 Spot Bond					0.00000	100.23218				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM: On 20/12/2022 Spot Bond					0.00000	100.49140				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.15513				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.21000	103.68755	6.21000	103.63502				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.76209				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.98726				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.40177				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.21923				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.28492				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.50000	107.86952	6.50000	107.81267				0.00	0	
Total TRA4A4 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 TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.21923				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.28492				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.08492	8.62000	102.01393				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.29635				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.19347				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.30509				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.61211				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.38514				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.81594				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	99.50966				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	99.14547				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	99.06217				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP258 On 11/05/2022 Spot Bond					0.00000	98.35433				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP259 On 16/09/2022 Spot Bond					0.00000	96.47784				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.66125				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.38311				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.17230				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	101.02344				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.95549				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.88805				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.81368				0.00	0	
Total TWC390 SPOT										0.00	0	
Total For TWC390										0.00	0	
TWC39 On 04/02/2022 Spot Bond					0.00000	100.72027				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	100.54822				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC39 On 25/02/2022 Spot Bond					0.00000	100.50055				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.37090				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.28583				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.27500	107.24561	10.27500	107.15660				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.74852				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.84233				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.88562				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.07306				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.94136				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.59214				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.64275				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.72882				0.00	0	
Total VKE15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere		
Total For VKE15										0.00	0			
VKE16 On 14/02/2025 Spot Bond					0.00000	100.75764				0.00	0			
Total VKE16 SPOT										0.00	0			
Total For VKE16										0.00	0			
VKE17 On 27/08/2022 Spot Bond					0.00000	100.62391				0.00	0			
Total VKE17 SPOT										0.00	0			
Total For VKE17										0.00	0			
VKE18 On 27/08/2024 Spot Bond					0.00000	100.61750				0.00	400,000,000	100,000,00		
Total VKE18 SPOT										0.00	400,000,000	100,000,00		
Total For VKE18										0.00	400,000,000	100,000,00		
WHL03 On 02/10/2023 Spot Bond					0.00000	100.36935				0.00	120,000,000	30,000,00		
Total WHL03 SPOT										0.00	120,000,000	30,000,00		
Total For WHL03										0.00	120,000,000	30,000,00		
Total for SPOT											78,990,171,264,845,500.00	769,212,794,900	334,915,715,05	
Total for SPOT :											78,990,171,264,845,500.00	769,212,794,900	334,915,715,05	
Total Futures												78 990 171 385 838 100.00	769,212,796,481	334,916,785,18
Total Options										0.00	0	126,58		
Grand Total:											78,990,171,385,838,100.00	769,212,796,481	934,916,911,76	