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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/01/2022

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			11.36288	78.44952	11.51750	77.64633			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.59073	75.65251	11.75162	74.84069			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.82432	76.64790	11.99209	75.82593			0.00	0	
ES33	On	03/11/2022	Bond Future			12.06120	73.89056	12.23613	73.05809			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/02/2022	Bond Future			11.80726	77.19248	11.96110	76.27497			0.00	0	3,51
ES42	On	05/05/2022	Bond Future			12.02084	73.89966	12.18116	72.97205			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			12.23398	74.87247	12.40113	73.93321			0.00	0	
ES42	On	03/11/2022	Bond Future			12.45049	71.61242	12.62492	70.66105			0.00	0	
Total ES42 Future												0.00	0	4,70
Total For ES42												0.00	0	4,70
I2025	On	03/02/2022	Bond Future			155.28653	155.28653	155.29826	155.29826			79,040,843.77	509	5,04
I2025	On	05/05/2022	Bond Future			157.22957	157.22957	157.24429	157.24429			80,029,851.13	509	6,1
I2025	On	04/08/2022	Bond Future			157.68362	157.68362	157.69960	157.69960			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			159.78550	159.78550	159.80258	159.80258			0.00	0	
Total I2025 Future												159,070,694.90	1,018	5,71
Total For I2025												159,070,694.90	1,018	5,71
I2029	On	03/02/2022	Bond Future			114.14093	114.14093	114.12464	114.12464			183,538,615.44	1,608	3,8
I2029	On	05/05/2022	Bond Future			114.36793	114.36793	114.35350	114.35350			183,903,631.44	1,608	2,1
I2029	On	04/08/2022	Bond Future			115.87216	115.87216	115.85834	115.85834			0.00	0	
I2029	On	03/11/2022	Bond Future			116.19129	116.19129	116.17792	116.17792			0.00	0	
Total I2029 Future												367,442,246.88	3,216	6,0
Total For I2029												367,442,246.88	3,216	6,0
I2033	On	03/02/2022	Bond Future			112.52389	112.52389	112.39612	112.39612			52,548,656.63	467	7,2
I2033	On	05/05/2022	Bond Future			112.64818	112.64818	112.52096	112.52096			52,606,700.06	467	2,5
I2033	On	04/08/2022	Bond Future			114.12976	114.12976	114.00165	114.00165			0.00	0	
I2033	On	03/11/2022	Bond Future			114.34459	114.34459	114.21537	114.21537			0.00	0	
Total I2033 Future												105,155,356.69	934	9,8
Total For I2033												105,155,356.69	934	9,8
I2038	On	03/02/2022	Bond Future			126.80389	126.80389	127.11071	127.11071			80,013,254.59	631	5,4
I2038	On	05/05/2022	Bond Future			128.39051	128.39051	128.70365	128.70365			81,014,411.81	631	1,3
I2038	On	04/08/2022	Bond Future			128.26361	128.26361	128.58176	128.58176			0.00	0	
I2038	On	03/11/2022	Bond Future			129.97347	129.97347	130.29653	130.29653			0.00	0	
Total I2038 Future												161,027,666.40	1,262	6,7
Total For I2038												161,027,666.40	1,262	6,7
I2046	On	03/02/2022	Bond Future			117.19927	117.19927	116.98157	116.98157			529,389,102.59	4,517	15,0
I2046	On	05/05/2022	Bond Future			116.77822	116.77822	116.55993	116.55993			527,487,219.74	4,517	4,6
I2046	On	04/08/2022	Bond Future			118.31445	118.31445	118.09392	118.09392			0.00	0	
I2046	On	03/11/2022	Bond Future			117.96632	117.96632	117.74341	117.74341			0.00	0	
Total I2046 Future												1,056,876,322.33	9,034	19,6
Total For I2046												1,056,876,322.33	9,034	19,6
I2050	On	03/02/2022	Bond Future			118.97359	118.97359	119.40308	119.40308			49,730,960.62	418	9,0
I2050	On	05/05/2022	Bond Future			120.46206	120.46206	120.89906	120.89906			43,607,265.72	362	7
I2050	On	04/08/2022	Bond Future			120.03032	120.03032	120.47405	120.47405			0.00	0	
I2050	On	03/11/2022	Bond Future			121.63052	121.63052	122.08073	122.08073			0.00	0	
Total I2050 Future												93,338,226.34	780	9,7
Total For I2050												93,338,226.34	780	9,7
R186	On	03/02/2022	Bond Future			7.80354	112.13868	7.94252	111.55008		5.28	331,369,799.40	2,955	64,7
R186	On	05/05/2022	Bond Future			7.99955	113.51392	8.14775	112.92017		5.24	0.00	0	4,5
R186	On	04/08/2022	Bond Future			8.20440	109.69299	8.36333	109.09233		5.27	0.00	0	
R186	On	03/11/2022	Bond Future			8.41415	111.13077	8.58490	110.52291		5.10	0.00	0	

Contract 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												331,369,799.40	2,955	69,27
R186	On	03/02/2022	Bond Future	7.28	Call			19.67000	0.01967	34,830	5.13	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,861.17000	2.86117	2,287,730	5.13	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			21.12000	0.02112	37,300	5.13	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,819.06000	2.81906	2,246,640	5.13	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			22.65000	0.02265	39,950	5.13	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,777.04000	2.77704	2,205,740	5.13	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			282.40000	0.28240	162,840	5.75	0.00	0	4
R186	On	05/05/2022	Bond Future	8.31	Call			1,759.90000	1.75990	2,029,770	5.26	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,114.47000	1.11447	790,590	5.26	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,783.15000	1.78315	2,055,940	5.27	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,098.10000	1.09810	777,140	5.27	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,854.37000	1.85437	2,135,870	5.28	0.00	0	4
R186	On	05/05/2022	Bond Future	8.35	Put			1,050.56000	1.05056	738,310	5.28	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			907.47000	0.90747	1,059,100	5.09	0.00	0	4
R186	On	05/05/2022	Bond Future	7.88	Put			1,983.14000	1.98314	1,541,020	5.09	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,386.02000	1.38602	1,607,590	5.20	0.00	0	4
R186	On	05/05/2022	Bond Future	8.14	Put			1,416.97000	1.41697	1,044,790	5.20	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,736.55000	1.73655	2,003,530	5.26	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,130.76000	1.13076	803,990	5.26	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			65.26000	0.06526	71,070	5.01	0.00	0	3,6
R186	On	05/05/2022	Bond Future	6.73	Put			5,914.66000	5.91466	5,326,720	5.01	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			237.77000	0.23777	274,830	4.79	0.00	0	4
R186	On	05/05/2022	Bond Future	7.28	Put			3,772.50000	3.77250	3,215,810	4.79	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			396.54000	0.39654	462,110	4.89	0.00	0	3,6
R186	On	05/05/2022	Bond Future	8.64	Call			2,617.34000	2.61734	2,979,230	5.41	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			673.87000	0.67387	442,010	5.41	0.00	0	4,0
R186	On	05/05/2022	Bond Future	8.94	Call			3,525.27000	3.52527	3,956,040	5.60	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			418.64000	0.41864	255,660	5.60	0.00	0	4
R186	On	05/05/2022	Bond Future	9.18	Call			4,308.17000	4.30817	4,782,360	5.75	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			3,104.03000	3.10403	2,575,850	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Put			2,651.87000	2.65187	2,194,040	5.14	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,289.23000	2.28923	1,853,910	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,612.57000	5.61257	6,075,280	6.22	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			438.37000	0.43837	300,420	6.22	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Call			198.55000	0.19855	190,890	4.60	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Put			5,649.85000	5.64985	5,041,530	4.60	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,119.33000	1.11933	1,262,160	5.14	0.00	0	3,6
R186	On	04/08/2022	Bond Future	8.14	Call			1,423.72000	1.42372	1,590,700	5.22	0.00	0	

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R186	On	04/08/2022	Bond Future	8.14	Put		2,268.97000	2.26897	1,835,290	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,441.62000	1.44162	1,609,930	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		2,248.84000	2.24884	1,816,490	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		1,405.94000	1.40594	1,571,280	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,136.98000	2.13698	2,287,200	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		2,260.87000	2.26087	1,803,230	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,099.39000	2.09939	2,246,650	5.11	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,294.36000	2.29436	1,833,760	5.11	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,117.95000	2.11795	2,266,890	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,277.37000	2.27737	1,818,450	5.12	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											331,369,799.40	2,955	93,95
R197	On	03/02/2022	Bond Future			321.84524	321.84524	321.85352	321.85352		76,921,012.36	239	1,13
R197	On	05/05/2022	Bond Future			325.87207	325.87207	325.88628	325.88628		77,883,424.73	239	4,
R197	On	04/08/2022	Bond Future			321.78307	321.78307	321.79966	321.79966		0.00	0	
R197	On	03/11/2022	Bond Future			326.07322	326.07322	326.09182	326.09182		0.00	0	
Total R197 Future											154,804,437.09	478	1,60
Total For R197											154,804,437.09	478	1,60
R202	On	03/02/2022	Bond Future			245.14859	245.14859	245.46115	245.46115		179,693,916.47	733	7,46
R202	On	05/05/2022	Bond Future			248.21603	248.21603	248.53697	248.53697		181,942,349.99	733	1,14
R202	On	04/08/2022	Bond Future			247.03202	247.03202	247.35902	247.35902		0.00	0	
R202	On	03/11/2022	Bond Future			250.32506	250.32506	250.65761	250.65761		0.00	0	
Total R202 Future											361,636,266.46	1,466	8,61
Total For R202											361,636,266.46	1,466	8,61
R2023	On	03/02/2022	Bond Future			5.09910	106.13220	5.15659	106.07266	1.05	357,665,514.00	3,370	16,47
R2023	On	05/05/2022	Bond Future			5.13910	103.52213	5.21240	103.46381	0.90	348,869,578.10	3,370	4,20
R2023	On	04/08/2022	Bond Future			5.11199	104.85865	5.21793	104.80034	0.61	0.00	0	
R2023	On	03/11/2022	Bond Future			4.95542	102.31917	5.14458	102.26070	0.36	0.00	0	
Total R2023 Future											706,535,092.10	6,740	20,62
R2023	On	03/02/2022	Bond Future	5.06	Call		65.84000	0.06584	80,750	0.96	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		165.90000	0.16590	121,270	0.96	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		69.90000	0.06990	85,860	0.96	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		159.60000	0.15960	116,020	0.96	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		74.23000	0.07423	91,050	0.97	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		153.56000	0.15356	110,840	0.97	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		32.73000	0.03273	21,490	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		891.00000	0.89100	938,270	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		32.03000	0.03203	20,980	1.11	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	05/05/2022	Bond Future	6.31	Call			898.26000	0.89826	945,700	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			31.45000	0.03145	20,570	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			883.85000	0.88385	930,930	1.11	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			521.78000	0.52178	555,050	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			76.89000	0.07689	51,850	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			526.25000	0.52625	559,750	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			75.90000	0.07590	51,090	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			530.72000	0.53072	564,450	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			74.92000	0.07492	50,340	0.70	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			52.04000	0.05204	27,910	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			393.42000	0.39342	427,400	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			53.08000	0.05308	28,590	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			396.09000	0.39609	430,020	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			52.69000	0.05269	28,150	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			398.51000	0.39851	432,850	0.41	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												706,535,092.10	6,740	20,62
R2030	On	03/02/2022	Bond Future			9.42983	92.27998	9.57847	91.50568		8.79	0.00	0	81,75
R2030	On	05/05/2022	Bond Future			9.63199	93.41202	9.78737	92.63001		8.60	0.00	0	15,88
R2030	On	04/08/2022	Bond Future			9.84468	90.61229	10.00775	89.82089		8.59	0.00	0	
R2030	On	03/11/2022	Bond Future			10.04832	91.80031	10.21920	90.99907		8.32	0.00	0	
Total R2030 Future												0.00	0	97,68
R2030	On	03/02/2022	Bond Future	8.85	Put			3,896.85000	3.89685	3,141,460	8.20	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call			1,544.51000	1.54451	2,109,030	9.19	0.00	0	95
R2030	On	03/02/2022	Bond Future	9.80	Put			405.90000	0.40590	196,120	9.19	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call			1,928.36000	1.92836	2,548,980	9.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			281.74000	0.28174	128,060	9.36	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call			6,296.97000	6.29697	7,069,070	10.67	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			2.96000	0.00296	0,760	10.67	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call			542.10000	0.54210	843,200	8.74	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			1,210.84000	1.21084	737,640	8.74	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			899.99000	0.89999	1,321,290	8.91	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			788.53000	0.78853	435,530	8.91	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			1,471.97000	1.47197	2,023,910	9.15	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			435.41000	0.43541	213,050	9.15	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call			447.85000	0.44785	709,980	8.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put			1,378.56000	1.37856	866,390	8.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			502.96000	0.50296	788,290	8.72	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			1,276.37000	1.27637	787,400	8.72	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/02/2022	Bond Future	9.44	Call		522.29000	0.52229	815,520	8.73	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		1,243.35000	1.24335	762,280	8.73	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call		105.56000	0.10556	186,720	8.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put		2,628.23000	2.62823	1,935,090	8.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.20	Call		182.39000	0.18239	311,120	8.47	0.00	0	98
R2030	On	03/02/2022	Bond Future	9.20	Put		2,170.54000	2.17054	1,524,970	8.47	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call		365.45000	0.36545	590,270	8.63	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		0.35000	0.00035	0,730	8.09	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		6,432.53000	6.43253	5,658,610	8.09	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Call		14.26000	0.01426	27,690	8.18	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Put		4,164.11000	4.16411	3,403,240	8.18	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		20.68000	0.02068	39,590	8.20	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.35	Put		1,559.08000	1.55908	1,009,600	8.63	0.00	0	10
R2030	On	05/05/2022	Bond Future	10.19	Call		3,048.40000	3.04840	3,542,380	8.99	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,061.45000	1.06145	773,420	8.99	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		3,082.11000	3.08211	3,579,240	9.00	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,046.53000	1.04653	761,650	9.00	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.81	Call		264.88000	0.26488	339,610	7.92	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.89	Call		326.78000	0.32678	416,740	7.98	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		4,964.10000	4.96410	4,272,050	7.98	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call		901.14000	0.90114	1,111,850	8.32	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		3,124.50000	3.12450	2,553,200	8.32	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Call		13.19000	0.01319	16,900	8.21	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put		1,478.65000	1.47865	1,112,690	8.74	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Put		11,101.15000	11.10115	10,322,850	8.21	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		45.95000	0.04595	59,410	8.08	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put		8,792.58000	8.79258	8,024,030	8.08	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		112.79000	0.11279	145,830	7.97	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		7,024.20000	7.02420	6,275,230	7.97	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put		5,330.13000	5.33013	4,622,850	7.92	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		3,115.97000	3.11597	3,616,240	9.01	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,031.79000	1.03179	750,050	9.01	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		6,312.29000	6.31229	6,988,410	10.03	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		310.83000	0.31083	204,940	10.03	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		2,288.01000	2.28801	2,704,060	8.74	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put		5,433.88000	5.43388	4,747,670	7.98	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,382.38000	1.38238	1,593,140	8.32	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,676.42000	3.67642	3,095,780	8.32	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,400.75000	1.40075	1,613,930	8.32	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		3,644.97000	3.64497	3,066,750	8.32	0.00	0	

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			185.03000	0.18503	213,560	8.09	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call			1,419.27000	1.41927	1,634,870	8.33	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,613.70000	3.61370	3,037,900	8.33	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			5,352.00000	5.35200	5,904,150	9.49	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			948.14000	0.94814	708,890	9.49	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			656.09000	0.65609	761,280	7.98	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			8,931.32000	8.93132	8,168,450	8.09	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,159.53000	3.15953	2,631,260	8.23	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,530.30000	2.53030	2,805,450	8.23	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,135.26000	3.13526	2,609,170	8.23	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			2,553.18000	2.55318	2,830,840	8.24	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,111.13000	3.11113	2,587,550	8.24	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			2,507.53000	2.50753	2,780,500	8.23	0.00	0	
Total R2030 Option												0.00	0	24,82
Total For R2030												0.00	0	122,50
R2032	On	03/02/2022	Bond Future			9.89814	92.54951	10.05141	91.65655		9.82	0.00	0	118,68
R2032	On	05/05/2022	Bond Future			10.08982	89.53750	10.24938	88.63530		9.91	0.00	0	23,46
R2032	On	04/08/2022	Bond Future			10.28491	90.69388	10.45136	89.78064		9.48	0.00	0	
R2032	On	03/11/2022	Bond Future			10.48100	87.73423	10.65465	86.80959		9.55	0.00	0	
Total R2032 Future												0.00	0	142,14
R2032	On	03/02/2022	Bond Future	8.91	Call			0.39000	0.00039	0,980	8.78	0.00	0	18
R2032	On	03/02/2022	Bond Future	8.91	Put			6,947.73000	6.94773	6,055,360	8.78	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			4.00000	0.00400	9,050	8.83	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.95	Call			5,029.11000	5.02911	5,903,480	11.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			26.98000	0.02698	8,390	11.49	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			5,968.68000	5.96868	6,853,980	11.68	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Call			3,479.81000	3.47981	4,308,140	11.01	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			104.46000	0.10446	39,830	11.01	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			3,530.34000	3.53034	4,361,120	11.03	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			2,951.59000	2.95159	2,148,930	9.09	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Call			4,768.06000	4.76806	5,637,860	11.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			34.13000	0.03413	10,970	11.41	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call			2,456.37000	2.45637	3,210,870	10.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			245.21000	0.24521	106,750	10.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			2,503.06000	2.50306	3,262,240	10.66	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			10.54000	0.01054	2,880	11.68	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.53	Call			2,884.82000	2.88482	3,676,880	10.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			172.12000	0.17212	71,220	10.82	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.35	Call			2,049.24000	2.04924	2,755,600	10.44	0.00	0	

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			343.56000	0.34356	156,960	10.44	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			2,363.84000	2.36384	3,108,550	10.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			100.08000	0.10008	37,900	11.03	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.43	Call			2,410.00000	2.41000	3,159,640	10.62	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			254.81000	0.25481	111,490	10.62	0.00	0	
R2032	On	03/02/2022	Bond Future	9.90	Call			548.95000	0.54895	881,400	9.66	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			1,431.00000	1.43100	870,490	9.66	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.04	Call			902.99000	0.90299	1,365,690	9.88	0.00	0	10
R2032	On	03/02/2022	Bond Future	10.45	Put			235.98000	0.23598	102,200	10.66	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.14	Call			1,221.30000	1.22130	1,773,530	10.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			710.59000	0.71059	369,860	10.04	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.62	Call			143.55000	0.14355	260,240	9.19	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.62	Put			2,687.87000	2.68787	1,911,600	9.19	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			190.28000	0.19028	337,530	9.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			264.67000	0.26467	116,420	10.59	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			378.01000	0.37801	630,870	9.52	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			1,789.92000	1.78992	1,149,820	9.52	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.14	Put			5,494.74000	5.49474	4,606,830	8.83	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			106.12000	0.10612	196,420	9.09	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			2,434.77000	2.43477	1,689,060	9.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.04	Put			969.05000	0.96905	538,790	9.88	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			112.88000	0.11288	208,110	9.11	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			2,898.01000	2.89801	2,100,280	9.11	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			676.68000	0.67668	469,520	10.98	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call			551.04000	0.55104	714,220	9.05	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.29	Call			2,134.65000	2.13465	2,581,250	9.95	0.00	0	99
R2032	On	05/05/2022	Bond Future	10.29	Put			1,906.93000	1.90693	1,451,330	9.95	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			726.65000	0.72665	506,760	10.90	0.00	0	99
R2032	On	05/05/2022	Bond Future	11.02	Call			4,875.02000	4.87502	5,567,500	10.96	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			686.40000	0.68640	476,680	10.96	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			4,917.87000	4.91787	5,612,910	10.98	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			5,570.17000	5.57017	6,299,910	11.23	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			545.73000	0.54573	373,270	11.23	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.98	Call			4,704.54000	4.70454	5,386,850	10.90	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put			4,420.01000	4.42001	3,680,990	9.05	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			1,814.69000	1.81469	2,215,650	9.84	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.18	Put			2,205.47000	2.20547	1,704,230	9.84	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			4,960.66000	4.96066	5,658,270	11.00	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			666.95000	0.66695	462,360	11.00	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			944.82000	0.94482	1,133,730	8.73	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			5,054.26000	5.05426	4,329,930	8.73	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			1,942.53000	1.94253	2,277,520	9.24	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			3,326.56000	3.32656	2,748,310	9.24	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			1,967.32000	1.96732	2,305,440	9.25	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			814.95000	0.81495	608,360	10.78	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			7,999.16000	7.99916	8,750,600	11.18	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			3,295.73000	3.29573	2,720,610	9.25	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			232.11000	0.23211	285,600	8.50	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			8,827.00000	8.82700	7,967,250	8.50	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			611.36000	0.61136	449,560	11.18	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			1,992.28000	1.99228	2,333,800	9.26	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			3,265.12000	3.26512	2,693,400	9.26	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			6,783.50000	6.78350	7,490,150	10.78	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			3,146.60000	3.14660	3,469,440	9.49	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			3,118.32000	3.11832	2,516,520	9.49	0.00	0	
Total R2032 Option												0.00	0	12,24
Total For R2032												0.00	0	154,35
R2035	On	03/02/2022	Bond Future			10.42352	93.02270	10.56668	92.10035		11.00	56,836,869.70	611	102,45
R2035	On	05/05/2022	Bond Future			10.60992	89.68402	10.75856	88.75203		11.16	0.00	0	12,45
R2035	On	04/08/2022	Bond Future			10.80174	90.84197	10.95646	89.89863		10.68	0.00	0	
R2035	On	03/11/2022	Bond Future			10.99411	87.55106	11.15509	86.59588		10.81	0.00	0	
Total R2035 Future												56,836,869.70	611	114,92
R2035	On	03/02/2022	Bond Future	9.70	Call			7.65000	0.00765	15,370	9.95	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put			5,808.55000	5.80855	4,893,920	9.95	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			42.63000	0.04263	78,140	10.02	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.28	Call			4,475.70000	4.47570	5,350,320	12.62	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			4,140.79000	4.14079	5,003,070	12.50	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			3,195.84000	3.19584	2,372,890	10.25	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			7,018.53000	7.01853	7,934,550	13.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			9.07000	0.00907	2,740	13.27	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call			7,857.82000	7.85782	8,777,310	13.43	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			3.96000	0.00396	1,100	13.43	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.03	Call			3,110.15000	3.11015	3,913,820	12.15	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			78.58000	0.07858	30,850	12.62	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			4,756.77000	4.75677	5,639,910	12.71	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			63.40000	0.06340	24,190	12.71	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			5,095.64000	5.09564	5,987,210	12.82	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			48.78000	0.04878	18,000	12.82	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.35	Call			482.43000	0.48243	759,680	10.74	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			101.18000	0.10118	41,110	12.50	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			4,196.41000	4.19641	5,060,910	12.52	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			97.06000	0.09706	39,210	12.52	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			4,252.08000	4.25208	5,118,760	12.54	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			93.06000	0.09306	37,390	12.54	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call			294.63000	0.29463	481,760	10.54	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put			217.35000	0.21735	98,670	12.15	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			3,215.65000	3.21565	4,027,140	12.18	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			201.07000	0.20107	90,210	12.18	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.11	Call			3,537.06000	3.53706	4,369,470	12.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			158.66000	0.15866	68,720	12.30	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.34	Put			1,929.46000	1.92946	1,275,570	10.72	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put			1,883.82000	1.88382	1,238,720	10.74	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			1,203.72000	1.20372	1,724,090	11.20	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			927.32000	0.92732	525,340	11.20	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call			1,349.91000	1.34991	1,906,210	11.28	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			819.39000	0.81939	453,340	11.28	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.92	Put			4,320.76000	4.32076	3,433,920	10.02	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			137.71000	0.13771	237,110	10.25	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.24	Put			2,419.65000	2.41965	1,684,430	10.54	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			324.27000	0.32427	526,530	10.58	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			2,317.11000	2.31711	1,597,020	10.58	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			462.63000	0.46263	731,090	10.72	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			686.41000	0.68641	488,600	12.60	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Call			2,147.22000	2.14722	2,568,830	11.13	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.82	Call			2,475.99000	2.47599	2,939,060	11.24	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put			2,387.64000	2.38764	1,877,260	11.13	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			2,094.88000	2.09488	1,625,960	11.24	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Call			5,884.82000	5.88482	6,616,750	12.59	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			695.81000	0.69581	495,750	12.59	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			5,932.35000	5.93235	6,666,530	12.60	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			5,979.81000	5.97981	6,716,250	12.62	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			677.00000	0.67700	481,450	12.62	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			10,825.04000	10.82504	11,698,710	14.22	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			165.44000	0.16544	107,120	14.22	0.00	0	1,20
R2035	On	04/08/2022	Bond Future	10.74	Call			2,343.82000	2.34382	2,647,280	10.44	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			3,667.72000	3.66772	3,027,840	10.44	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			541.67000	0.54167	632,370	9.50	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call			2,073.97000	2.07397	2,340,000	10.33	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,019.31000	4.01931	3,342,000	10.33	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		287.38000	0.28738	352,210	9.51	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put		3,736.25000	3.73625	3,088,500	10.42	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,315.97000	2.31597	2,615,490	10.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		3,701.73000	3.70173	3,057,910	10.43	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		947.97000	0.94797	675,400	12.30	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		2,288.56000	2.28856	2,584,150	10.42	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put		9,571.45000	9.57145	8,692,940	9.51	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put		7,691.92000	7.69192	6,839,280	9.50	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		1,798.56000	1.79856	2,024,540	10.20	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put		4,434.77000	4.43477	3,717,410	10.20	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		3,577.09000	3.57709	3,992,910	10.80	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		2,536.30000	2.53630	2,008,780	10.80	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		7,915.58000	7.91558	8,586,350	12.30	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		3,499.62000	3.49962	3,833,050	10.73	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		3,529.59000	3.52959	2,907,840	10.73	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		3,438.56000	3.43856	3,766,540	10.71	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		3,586.44000	3.58644	2,959,240	10.71	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		3,469.03000	3.46903	3,799,730	10.72	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		3,557.93000	3.55793	2,933,450	10.72	0.00	0	
Total R2035 Option											0.00	0	15,40
Total For R2035											56,836,869.70	611	130,41
R2037	On	03/02/2022	Bond Future			10.65107	84.25563	10.80398	83.26789	12.18	0.00	0	118,17
R2037	On	05/05/2022	Bond Future			10.83708	85.28931	10.99577	84.29107	11.80	0.00	0	11,80
R2037	On	04/08/2022	Bond Future			11.03046	82.13442	11.19562	81.12390	11.91	0.00	0	
R2037	On	03/11/2022	Bond Future			11.21265	83.21157	11.38418	82.18829	11.48	0.00	0	
Total R2037 Future											0.00	0	130,02
R2037	On	03/02/2022	Bond Future	11.47	Put		95.97000	0.09597	37,040	13.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,092.15000	4.09215	5,016,310	13.85	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		104.28000	0.10428	40,700	13.85	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,147.38000	4.14738	5,073,900	13.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		100.05000	0.10005	38,830	13.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,202.69000	4.20269	5,131,500	13.90	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,750.92000	5.75092	6,532,400	13.26	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		729.29000	0.72929	512,530	13.26	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		5,657.29000	5.65729	6,433,710	13.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		749.24000	0.74924	527,420	13.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		5,704.07000	5.70407	6,482,980	13.24	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		739.20000	0.73920	519,870	13.24	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,773.17000	3.77317	4,245,740	12.09	0.00	0	

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		2,429.68000	2.42968	1,891,730	12.09		0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		569.61000	0.56961	678,540	10.59		0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		7,635.83000	7.63583	6,734,240	10.59		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,116.56000	2.11656	2,420,200	11.52		0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		3,929.25000	3.92925	3,229,980	11.54		0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		3,053.21000	3.05321	3,469,260	11.87		0.00	0	1,0%
R2037	On	04/08/2022	Bond Future	10.89	Put		4,001.23000	4.00123	3,294,350	11.52		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,143.25000	2.14325	2,450,700	11.53		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		3,965.23000	3.96523	3,262,160	11.53		0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put		2,966.10000	2.96610	2,371,630	11.87		0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		5,866.03000	5.86603	6,480,910	12.89		0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		1,478.26000	1.47826	1,082,620	12.89		0.00	0	1,0%
R2037	On	04/08/2022	Bond Future	10.91	Call		2,169.89000	2.16989	2,481,140	11.54		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		3,341.69000	3.34169	3,697,590	11.33		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		3,722.32000	3.72232	3,054,940	11.33		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		3,282.00000	3.28200	3,632,120	11.31		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		3,781.78000	3.78178	3,108,620	11.31		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		3,311.63000	3.31163	3,664,640	11.32		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		3,751.80000	3.75180	3,081,530	11.32		0.00	0	
Total R2037 Option												0.00	0	2,2%
Total For R2037												0.00	0	132,2%
R2040	On	03/02/2022	Bond Future			10.73948	86.46674	10.88712	85.43779	12.73		0.00	0	88,1%
R2040	On	05/05/2022	Bond Future			10.91882	87.52756	11.07202	86.48764	12.32		0.00	0	9,5%
R2040	On	04/08/2022	Bond Future			11.10499	84.15122	11.26440	83.09858	12.44		0.00	0	
R2040	On	03/11/2022	Bond Future			11.27990	85.25487	11.44542	84.18890	11.98		0.00	0	
Total R2040 Future												0.00	0	97,6%
R2040	On	03/02/2022	Bond Future	10.60	Call		387.30000	0.38730	593,060	11.88		0.00	0	2,0%
R2040	On	03/02/2022	Bond Future	11.59	Put		94.23000	0.09423	29,330	14.26		0.00	0	
R2040	On	03/02/2022	Bond Future	10.60	Put		2,406.33000	2.40633	1,583,140	11.88		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,618.65000	4.61865	5,577,670	14.22		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		102.27000	0.10227	32,340	14.22		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,677.83000	4.67783	5,639,410	14.24		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		98.16000	0.09816	30,790	14.24		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,737.11000	4.73711	5,701,160	14.26		0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		9,247.41000	9.24741	8,251,060	10.73		0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,024.58000	1.02458	1,280,860	11.67		0.00	0	1,2%
R2040	On	05/05/2022	Bond Future	11.91	Call		6,161.50000	6.16150	6,965,970	14.02		0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		4,508.74000	4.50874	3,725,100	11.67		0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		812.70000	0.81270	577,250	14.02		0.00	0	

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	11.92	Call		6,211.34000	6.21134	7,018,380	14.04	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		802.01000	0.80201	569,130	14.04	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		124.33000	0.12433	167,900	10.73	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		11,914.97000	11.91497	12,893,100	16.02	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		172.36000	0.17236	110,570	16.02	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Call		6,111.73000	6.11173	6,913,480	13.99	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		823.54000	0.82354	585,370	13.99	0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		225.50000	0.22550	282,080	11.12	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		11,528.51000	11.52851	10,532,450	11.12	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,530.83000	1.53083	1,817,440	11.77	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Put		3,980.04000	3.98004	3,330,560	12.21	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,454.90000	2.45490	2,861,400	12.22	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		5,353.90000	5.35390	4,587,870	11.77	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		3,942.72000	3.94272	3,296,580	12.22	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,485.05000	2.48505	2,895,140	12.23	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		3,905.68000	3.90568	3,263,130	12.23	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		7,239.63000	7.23963	8,013,760	14.02	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		1,229.17000	1.22917	950,660	14.02	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Call		2,424.94000	2.42494	2,828,100	12.21	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,558.55000	3.55855	3,983,420	11.88	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,913.05000	3.91305	3,271,950	11.88	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		3,591.04000	3.59104	4,018,950	11.89	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,881.40000	3.88140	3,243,340	11.89	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,623.68000	3.62368	4,054,610	11.90	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		3,849.97000	3.84997	3,214,930	11.90	0.00	0	
Total R2040 Option											0.00	0	6,90
Total For R2040											0.00	0	104,60
R2044	On	03/02/2022	Bond Future			10.77727	83.25072	10.92966	82.16926	13.34	0.00	0	59,70
R2044	On	05/05/2022	Bond Future			10.94751	84.27206	11.10562	83.17899	12.91	0.00	0	5,70
R2044	On	04/08/2022	Bond Future			11.12390	80.97889	11.28840	79.87231	13.05	0.00	0	
R2044	On	03/11/2022	Bond Future			11.28923	82.04095	11.46000	80.92029	12.56	0.00	0	
Total R2044 Future											0.00	0	65,40
R2044	On	03/02/2022	Bond Future	11.59	Call		4,540.24000	4.54024	5,542,910	15.00	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		115.22000	0.11522	36,430	15.00	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,599.64000	4.59964	5,605,110	15.02	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		110.72000	0.11072	34,730	15.02	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,659.08000	4.65908	5,667,300	15.05	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		106.35000	0.10635	33,110	15.05	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,063.36000	6.06336	6,902,510	14.71	0.00	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		862.30000	0.86230	608,380	14.71	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,113.28000	6.11328	6,955,170	14.73	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		851.14000	0.85114	599,960	14.73	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,163.12000	6.16312	7,007,740	14.75	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		839.99000	0.83999	591,540	14.75	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		3,856.12000	3.85612	3,193,860	12.88	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,524.58000	2.52458	2,961,270	12.85	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,930.80000	3.93080	3,260,910	12.85	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,555.63000	2.55563	2,995,900	12.86	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,893.43000	3.89343	3,227,120	12.86	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,586.64000	2.58664	3,030,960	12.88	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		3,573.17000	3.57317	4,026,930	12.47	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,963.90000	3.96390	3,297,000	12.47	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		3,605.96000	3.60596	4,062,940	12.48	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,931.34000	3.93134	3,267,660	12.48	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		3,540.52000	3.54052	3,991,060	12.46	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,996.69000	3.99669	3,326,570	12.46	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	65,44
R2048	On	03/02/2022	Bond Future			10.72669	86.66340	10.87394	85.58534	13.05	0.00	0	192,3
R2048	On	05/05/2022	Bond Future			10.88628	83.30980	11.03902	82.22011	13.30	0.00	0	2,00
R2048	On	04/08/2022	Bond Future			11.04942	84.38552	11.20821	83.28232	12.75	0.00	0	
R2048	On	03/11/2022	Bond Future			11.21147	81.07316	11.37644	79.95602	12.94	0.00	0	
Total R2048 Future											0.00	0	194,34
R2048	On	03/02/2022	Bond Future	10.20	Put		5,178.33000	5.17833	4,133,350	12.01	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,267.84000	4.26784	5,261,690	15.07	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		145.00000	0.14500	60,790	15.07	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,328.24000	4.32824	5,325,100	15.10	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		139.37000	0.13937	58,170	15.10	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,388.70000	4.38870	5,388,490	15.13	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		133.91000	0.13391	55,640	15.13	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		631.36000	0.63136	1,004,220	12.95	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Put		1,907.48000	1.90748	1,202,280	12.95	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call		1,276.66000	1.27666	1,874,040	13.41	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.90	Put		1,088.41000	1.08841	607,730	13.41	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		1,696.82000	1.69682	2,398,560	13.65	0.00	0	1,40
R2048	On	03/02/2022	Bond Future	11.00	Put		793.22000	0.79322	416,900	13.65	0.00	0	
R2048	On	03/02/2022	Bond Future	10.30	Call		71.61000	0.07161	134,500	12.12	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.30	Put		4,417.45000	4.41745	3,402,280	12.12	0.00	0	

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		139.93000	0.13993	251,760	12.34	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.40	Put		3,700.13000	3.70013	2,733,900	12.34	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		250.13000	0.25013	430,420	12.55	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		0.84000	0.00084	2,120	11.97	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		8,468.25000	8.46825	7,391,470	11.97	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		6.47000	0.00647	14,190	11.99	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Put		6,785.54000	6.78554	5,715,200	11.99	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call		34.30000	0.03430	67,380	12.01	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.50	Put		3,036.99000	3.03699	2,139,220	12.55	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		888.13000	0.88813	629,030	14.94	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		5,917.26000	5.91726	6,741,970	14.90	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		912.15000	0.91215	647,170	14.90	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		5,968.15000	5.96815	6,795,750	14.92	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		900.13000	0.90013	638,040	14.92	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,018.98000	6.01898	6,849,570	14.94	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,544.62000	2.54462	2,972,450	12.47	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		3,996.64000	3.99664	3,321,270	12.47	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,480.28000	2.48028	2,900,340	12.44	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,074.22000	4.07422	3,391,080	12.44	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,512.22000	2.51222	2,936,170	12.46	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,035.15000	4.03515	3,355,900	12.46	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		4,107.95000	4.10795	3,437,040	13.00	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		3,695.21000	3.69521	4,144,950	13.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		4,074.30000	4.07430	3,406,900	13.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		3,627.65000	3.62765	4,070,670	12.99	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		4,141.84000	4.14184	3,467,720	12.99	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		3,661.36000	3.66136	4,107,590	13.00	0.00	0	
Total R2048 Option											0.00	0	4,60
Total For R2048											0.00	0	198,94
R209	On	03/02/2022	Bond Future			10.39724	71.86003	10.54947	71.00245	12.28	3,521,141.47	49	19,4
R209	On	05/05/2022	Bond Future			10.56505	69.59963	10.72262	68.73284	12.45	0.00	0	7,10
R209	On	04/08/2022	Bond Future			10.73421	70.49847	10.89752	69.62105	11.96	0.00	0	
R209	On	03/11/2022	Bond Future			10.90233	68.27978	11.07159	67.39124	12.07	0.00	0	
Total R209 Future											3,521,141.47	49	26,52
R209	On	03/02/2022	Bond Future	11.04	Put		161.83000	0.16183	67,950	13.61	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		2,733.23000	2.73323	3,490,090	13.56	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		175.22000	0.17522	74,500	13.56	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		2,779.30000	2.77930	3,539,640	13.59	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		168.41000	0.16841	71,170	13.59	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	03/02/2022	Bond Future	11.04	Call		2,825.55000	2.82555	3,589,250	13.61	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		769.50000	0.76950	500,580	13.67	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		250.89000	0.25089	292,510	10.73	0.00	0	8,5
R209	On	05/05/2022	Bond Future	9.75	Put		5,857.83000	5.85783	5,032,660	10.73	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		903.15000	0.90315	1,071,900	11.67	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,537.22000	4.53722	5,132,280	13.65	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		3,550.17000	3.55017	2,852,130	11.67	0.00	0	9,0
R209	On	05/05/2022	Bond Future	10.75	Call		2,081.79000	2.08179	2,459,760	12.45	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		1,932.75000	1.93275	1,443,930	12.45	0.00	0	3,0
R209	On	05/05/2022	Bond Future	11.44	Put		779.88000	0.77988	508,150	13.65	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,577.11000	4.57711	5,174,980	13.67	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		6,843.70000	6.84370	7,570,640	14.76	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		355.88000	0.35588	216,030	14.76	0.00	0	12,0
R209	On	05/05/2022	Bond Future	11.43	Call		4,497.41000	4.49741	5,089,650	13.63	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		790.39000	0.79039	515,840	13.63	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		3,462.68000	3.46268	2,844,100	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,751.49000	1.75149	2,003,460	11.47	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,527.42000	3.52742	2,901,970	11.47	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,774.20000	1.77420	2,029,700	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,494.94000	3.49494	2,873,020	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,797.06000	1.79706	2,055,900	11.50	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,922.00000	2.92200	3,294,160	12.10	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,138.80000	3.13880	2,622,420	12.10	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		2,868.91000	2.86891	3,236,500	12.08	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,190.32000	3.19032	2,669,370	12.08	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,895.28000	2.89528	3,265,390	12.09	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,164.36000	3.16436	2,645,930	12.09	0.00	0	
Total R209 Option											0.00	0	32,6
Total For R209											3,521,141.47	49	59,14
R210	On	03/02/2022	Bond Future			214.65319	214.65319	214.63202	214.63202		189,538,766.77	883	1,3
R210	On	05/05/2022	Bond Future			214.47781	214.47781	214.46039	214.46039		189,383,906.23	883	9
R210	On	04/08/2022	Bond Future			217.29893	217.29893	217.28273	217.28273		0.00	0	
R210	On	03/11/2022	Bond Future			217.27675	217.27675	217.26155	217.26155		0.00	0	
Total R210 Future											378,922,673.00	1,766	2,3
Total For R210											378,922,673.00	1,766	2,3
R213	On	03/02/2022	Bond Future			9.69871	87.08244	9.85716	86.24720	9.43	0.00	0	22,6
R213	On	05/05/2022	Bond Future			9.88600	84.61731	10.05094	83.77343	9.59	0.00	0	
R213	On	04/08/2022	Bond Future			10.07951	85.70981	10.25171	84.85560	9.17	0.00	0	
R213	On	03/11/2022	Bond Future			10.27593	83.29821	10.45569	82.43335	9.25	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Future												0.00	0	22,66	
R213	On	03/02/2022	Bond Future	8.63	Call			0.17000	0.00017	0,430	8.53		0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			6,759.68000	6.75968	5,924,700	8.53		0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			219.91000	0.21991	93,980	10.29		0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			3,826.01000	3.82601	4,628,030	10.84		0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			50.17000	0.05017	16,950	10.84		0.00	0	40
R213	On	03/02/2022	Bond Future	10.67	Call			4,156.47000	4.15647	4,967,080	10.95		0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			539.65000	0.53965	266,800	9.79		0.00	0	40
R213	On	03/02/2022	Bond Future	10.15	Call			1,835.77000	1.83577	2,495,520	10.09		0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			320.12000	0.32012	144,630	10.09		0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			1,915.33000	1.91533	2,585,970	10.13		0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			3,834.28000	3.83428	3,022,980	8.67		0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			2,244.95000	2.24495	2,954,260	10.29		0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			616.44000	0.61644	313,140	9.73		0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,184.78000	1.18478	1,724,470	9.75		0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			596.49000	0.59649	300,940	9.75		0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			1,217.20000	1.21720	1,764,600	9.76		0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			36.37000	0.03637	11,740	10.95		0.00	0	20
R213	On	03/02/2022	Bond Future	10.00	Call			1,283.44000	1.28344	1,845,830	9.79		0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Put			3,461.23000	3.46123	2,663,070	8.69		0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			296.07000	0.29607	511,060	9.20		0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			1,764.15000	1.76415	1,143,900	9.20		0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			612.87000	0.61287	976,540	9.44		0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			297.47000	0.29747	132,870	10.13		0.00	0	20
R213	On	03/02/2022	Bond Future	9.96	Call			1,152.81000	1.15281	1,684,750	9.73		0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			1.01000	0.00101	2,470	8.55		0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,783.17000	5.78317	4,949,390	8.55		0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			21.96000	0.02196	45,900	8.67		0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Put			1,123.76000	1.12376	652,190	9.44		0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			577.04000	0.57704	289,200	9.76		0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			36.16000	0.03616	73,240	8.69		0.00	0	40
R213	On	05/05/2022	Bond Future	10.63	Put			843.99000	0.84399	590,130	10.34		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			3,757.86000	3.75786	4,350,650	10.35		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			832.36000	0.83236	581,270	10.35		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			3,794.88000	3.79488	4,390,400	10.37		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			820.89000	0.82089	572,530	10.37		0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			3,720.95000	3.72095	4,310,970	10.34		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			1,561.08000	1.56108	1,821,940	8.90		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,419.31000	3.41931	2,825,960	8.90		0.00	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
R213	On	04/08/2022	Bond Future	9.89	Call		1,581.59000	1.58159	1,845,220	8.91	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,389.12000	3.38912	2,798,540	8.91	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,602.25000	1.60225	1,868,660	8.92	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,359.13000	3.35913	2,771,330	8.92	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,980.90000	2.98090	2,445,010	9.19	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,665.69000	2.66569	2,989,810	9.17	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,028.42000	3.02842	2,487,680	9.17	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,690.05000	2.69005	3,016,590	9.18	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,004.74000	3.00474	2,466,420	9.18	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,714.22000	2.71422	3,043,190	9.19	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			10.72693	68.85811	10.87916	67.97667	13.21	0.00	0	17,6
R214	On	05/05/2022	Bond Future			10.88767	66.42179	11.04520	65.53079	13.43	0.00	0	4
R214	On	04/08/2022	Bond Future			11.05174	67.27945	11.21509	66.37738	12.90	0.00	0	
R214	On	03/11/2022	Bond Future			11.21481	64.87898	11.38409	63.96549	13.09	0.00	0	
Total R214 Future											0.00	0	18,05
R214	On	03/02/2022	Bond Future	11.39	Call		2,991.86000	2.99186	3,778,390	14.94	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		165.42000	0.16542	70,510	14.94	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,038.96000	3.03896	3,828,720	14.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		159.14000	0.15914	67,460	14.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,086.23000	3.08623	3,879,110	14.99	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		153.10000	0.15310	64,540	14.99	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		807.50000	0.80750	574,170	14.86	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,506.92000	4.50692	5,167,230	14.89	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		796.73000	0.79673	566,040	14.89	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,547.30000	4.54730	5,210,110	14.91	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		786.21000	0.78621	558,020	14.91	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		4,466.72000	4.46672	5,124,390	14.86	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		1,965.24000	1.96524	2,308,930	12.58	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,326.23000	3.32623	2,767,850	12.58	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,990.35000	1.99035	2,337,160	12.59	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,294.93000	3.29493	2,739,670	12.59	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,015.82000	2.01582	2,365,770	12.61	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,264.05000	3.26405	2,711,930	12.61	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		3,206.46000	3.20646	2,618,520	12.96	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,023.14000	3.02314	3,343,620	12.94	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		3,259.08000	3.25908	2,666,070	12.94	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,050.37000	3.05037	3,373,500	12.95	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/11/2022	Bond Future	11.35	Put		3,232.68000	3.23268	2,642,320	12.95	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,077.72000	3.07772	3,403,270	12.96	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	18,05
Total for Bond											3,936,536,792.76	30,309	1,201,52
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
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	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future												0.00	0	
Total For R214												0.00	0	
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future												0.00	0	
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	03/02/2022	GOVI			813.81600	813.81600	806.64200	806.64200			3,507,546,960.00	431	56
GOVI	On	05/05/2022	GOVI			823.79700	823.79700	816.53900	816.53900			3,542,327,100.00	430	43
GOVI	On	04/08/2022	GOVI			834.31800	834.31800	826.97000	826.97000			0.00	0	
GOVI	On	03/11/2022	GOVI			845.35400	845.35400	837.91100	837.91100			0.00	0	
Total GOVI Future												7,049,874,060.00	861	95
GOVI	On	03/02/2022	GOVI	792.74	Call			139,020.00000	13.90200	210,760,000		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			138,920.00000	13.89200	210,660,000		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			138,820.00000	13.88200	210,560,000		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	Call			283,090.00000	28.30900	355,670,000		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			282,990.00000	28.29900	355,570,000		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			282,890.00000	28.28900	355,470,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call			76,900.00000	7.69000	150,380,000		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			77,100.00000	7.71000	150,580,000		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			77,000.00000	7.70000	150,480,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			174,810.00000	17.48100	249,240,000		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			175,010.00000	17.50100	249,440,000		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			174,910.00000	17.49100	249,340,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												7,049,874,060.00	861	95

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI												7,049,874,060.00	861	95
AL37	On	03/02/2022	Index Future			814.20800	814.20800	810.09500	810.09500			0.00	0	
AL37	On	05/05/2022	Index Future			824.19300	824.19300	820.03500	820.03500			0.00	0	
AL37	On	04/08/2022	Index Future			834.72000	834.72000	830.51000	830.51000			0.00	0	
AL37	On	03/11/2022	Index Future			845.76200	845.76200	841.49800	841.49800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/02/2022	Index Future			930.24300	930.24300	922.16500	922.16500			0.00	0	
AL7T	On	05/05/2022	Index Future			941.65100	941.65100	933.48000	933.48000			0.00	0	
AL7T	On	04/08/2022	Index Future			953.67700	953.67700	945.40400	945.40400			0.00	0	
AL7T	On	03/11/2022	Index Future			966.29300	966.29300	957.91200	957.91200			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/02/2022	Index Future			824.60900	824.60900	817.25800	817.25800			0.00	0	15
ALBI	On	05/05/2022	Index Future			834.72200	834.72200	827.28500	827.28500			0.00	0	2
ALBI	On	04/08/2022	Index Future			845.38200	845.38200	837.85300	837.85300			0.00	0	
ALBI	On	03/11/2022	Index Future			856.56500	856.56500	848.93800	848.93800			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	03/02/2022	Index Future			308.25200	308.25200	308.47900	308.47900			0.00	0	48
IGOV	On	05/05/2022	Index Future			312.10800	312.10800	312.34000	312.34000			0.00	0	
IGOV	On	04/08/2022	Index Future			316.17000	316.17000	316.40600	316.40600			0.00	0	
IGOV	On	03/11/2022	Index Future			320.42700	320.42700	320.66600	320.66600			0.00	0	
Total IGOV Future												0.00	0	45
Total For IGOV												0.00	0	45
Total for Index												0.00	0	72
JIBAR	f On	19/01/2022	Jibar Future			3.90500	96.09500	3.90500	96.09500			0.00	0	
JIBAR	f On	16/02/2022	Jibar Future			4.21000	95.79000	4.25000	95.75000			0.00	0	
JIBAR	f On	16/03/2022	Jibar Future			4.27500	95.72500	4.31500	95.68500			0.00	0	
JIBAR	f On	20/04/2022	Jibar Future			4.61000	95.39000	4.68000	95.32000			0.00	0	
JIBAR	f On	18/05/2022	Jibar Future			4.67000	95.33000	4.75000	95.25000			0.00	0	
JIBAR	f On	15/06/2022	Jibar Future			4.99500	95.00500	5.07500	94.92500			0.00	0	7
JIBAR	f On	21/09/2022	Jibar Future			5.45000	94.55000	5.56000	94.44000			0.00	0	
JIBAR	f On	21/12/2022	Jibar Future			5.98500	94.01500	6.12500	93.87500			0.00	0	6
JIBAR	f On	15/03/2023	Jibar Future			6.24500	93.75500	6.39000	93.61000			0.00	0	
JIBAR	f On	21/06/2023	Jibar Future			6.55000	93.45000	6.70000	93.30000			0.00	0	
JIBAR	f On	20/09/2023	Jibar Future			6.74000	93.26000	6.90000	93.10000			0.00	0	7
JIBAR	f On	20/12/2023	Jibar Future			6.96500	93.03500	7.07500	92.92500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total Jibar Future										0.00	0	21
Total For JIBAR FUTURE										0.00	0	21
Total for Jibar										0.00	0	21
Total for Derivatives :										10,986,410,852.76	31,170	1,203,44
ABCPI3 On 07/12/2023 Spot Bond			2.73000	315.07747	2.73000	314.93255				0.00	0	60,000,00
Total ABCPI3 SPOT										0.00	0	60,000,00
Total For ABCPI3										0.00	0	60,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.47771				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.62491				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.46713	9.65000	100.38913				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.08500	90.38753	11.08500	90.30720				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.73823				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.45445				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.01239				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.61108				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.35955				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	

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 30/05/2022 Spot Bond					0.00000	101.03484				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.35253				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.81576				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.56095				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.43024				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.20318				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.31807				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.24274				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.44079				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.98563				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.94855				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.55517				0.00	0	
Total ABFN35 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 ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.80903				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.26462				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	99.86933				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.66751				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.84056				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.72350				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.02424				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	99.99998				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.31070				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.65293				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN47 On 24/08/2025 Spot Bond					0.00000	100.68411				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	100.43320				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN49 On 30/03/2026 Spot Bond					0.00000	100.17783				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN50 On 30/03/2028 Spot Bond					0.00000	100.27256				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	100.05373				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.83854				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.62470				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.68478				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.65308				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.23500	7.23500	7.23500	147.51092				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	31.54008	100.00000	31.32143				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN61 On 31/01/2025 Spot Bond			2.98500	2.98500	2.98500	155.02619				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.77000	3.77000	3.77000	204.88192			143,437,944,000.00		38,047,200	19,023,60
Total ABN62 SPOT									143,437,944,000.00		38,047,200	19,023,60
Total For ABN62									143,437,944,000.00		38,047,200	19,023,60
ABN63 On 07/12/2033 Spot Bond			4.31000	4.31000	4.31000	233.26476				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.73000	6.73000	6.73000	103.98656				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.86000	7.86000	7.86000	111.30815				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.17000	103.12842	5.17000	103.08533				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.26000	105.34074	5.26000	105.29542				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.21500	112.34489	7.21500	112.27891				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.12500	113.39492	8.12500	113.32010				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.70000	109.62863	5.70000	109.57757				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.94500	106.36236	7.94500	106.29371				0.00	0	900,000,00
Total ABS7 SPOT										0.00	0	900,000,00
Total For ABS7										0.00	0	900,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.82900	100.00000	13.73637				0.00	0	
Total ABS7/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 ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			2.05000	318.93538	2.05000	318.80633				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABS14 On 31/01/2022 Spot Bond			1.85500	177.51477	1.85500	177.44576				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.73500	10.73500	10.73500	100.53396				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.45201				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.43850				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.20666				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.43743				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.43743				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.44896				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.44896				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	174.29097				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	177.01580				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.41579				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.36148				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.91695				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.15609				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.02522				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.25317				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.70526				0.00	0	300,000,0€
Total AGL03 SPOT										0.00	0	300,000,0€
Total For AGL03										0.00	0	300,000,0€
AGT01 On 10/10/2023 Spot Bond					0.00000	103.76081				0.00	0	2,060,000,0€
Total AGT01 SPOT										0.00	0	2,060,000,0€
Total For AGT01										0.00	0	2,060,000,0€
AGT02 On 28/11/2024 Spot Bond					0.00000	105.10482				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.79686				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.28788				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2A1' On 18/07/2024 Spot Bond					0.00000	99.94427				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	99.94196				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			8.16000	98.38571	8.16000	98.32171				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	99.93869				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	99.92783				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	99.91428				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	99.95187				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.81222				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond			6.42000	109.12166	6.42000	109.06545				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.76166				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B' On 21/08/2023 Spot Bond					0.00000	100.85555				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.91330				0.00	0	
Total AHF5C1 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 AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.60972				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.92346				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.28473				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.85546				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.91319				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.31664				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.95466				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.79771				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.88432				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.86267				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.94204				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.91463				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.43170				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.35979				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.50000	107.53225	7.50000	107.46701				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.92000	104.05202	7.92000	103.98506				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.88000	91.52739	11.88000	91.43989				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.80000	184.08897	5.80000	183.95872				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.73597				0.00	0	250,000,00
Total APF06 SPOT										0.00	0	250,000,00
Total For APF06										0.00	0	250,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.28379				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.84435				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.51784				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.46959				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF15 On 24/02/2023 Spot Bond					0.00000	100.94784				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.26728				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	101.39330				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.66000	247.99204	4.66000	247.83927				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.16000	215.42642	5.16000	215.28509				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.83000	177.44847	2.83000	177.36529				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.87500	177.44540	2.87500	177.36158				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.64000	195.28547	4.64000	195.16548				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.48420				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.25485				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.72000	116.18223	4.72000	116.11058				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.38124				0.00	0	
Total ASN196 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.38681				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.42257				0.00	4,400,000	1,100,00
Total ASN204 SPOT										0.00	4,400,000	1,100,00
Total For ASN204										0.00	4,400,000	1,100,00
ASN20 On 24/08/2025 Spot Bond					0.00000	105.13465				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.71634				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.48286				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.38071				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.91773				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.87284				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.85266				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.54159				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.28004				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.41172				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.69946				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN311 On 31/03/2029 Spot Bond			4.47500	4.47500	4.47500	107.05925				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.83500	4.83500	4.83500	101.70650				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN320 On 20/06/2024 Spot Bond					0.00000	100.39054				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.44418				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN330 On 09/05/2024 Spot Bond					0.00000	101.04013				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.73127				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			4.83000	114.59502	4.83000	114.52332				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN340 On 20/06/2024 Spot Bond					0.00000	100.41845				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.38119				0.00	13,600,000	3,400,000
Total ASN346 SPOT										0.00	13,600,000	3,400,000
Total For ASN346										0.00	13,600,000	3,400,000
ASN350 On 20/06/2024 Spot Bond					0.00000	100.40064				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	100.40152				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.40152				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.73067				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.47935				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.39403				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.40825				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.37107				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.48284				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.48284				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.88512				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.39742				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.78325				0.00	0	
Total ASN395 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.44372				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.39471				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.46238				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.60686				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	103.70079				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.34204				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.35251				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.47685				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.03680				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.92058				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.95913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	99.95872				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	104.24136				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.06975				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.03404				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.21819				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.39080				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.62949				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	123.60470				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.96778				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.38950				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.43977				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49(On 15/09/2025 Spot Bond					0.00000	100.43977				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.37978				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.55500	98.51357	9.55500	98.43781				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50(On 21/12/2026 Spot Bond			8.73500	98.41198	8.73500	98.34265				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.28500	97.01681	9.28500	96.94427				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.28500	97.01681	9.28500	96.94427				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2022 Spot Bond			9.10000	104.19665	9.10000	104.12108				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			11.05000	105.09410	11.05000	105.00199				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	105.07110	11.00000	104.97941				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	104.84103	10.50000	104.75360				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	104.84103	10.50000	104.75360				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	100.19733				0.00	0	
Total ASN540 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.11485				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.14125				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.88705	10.60000	104.79877				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	103.22023	10.47000	104.74005				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.86404	10.55000	104.77619				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.09244				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	99.83831				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.64246				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.07186				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.38122				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.43441				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.05233				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 14/03/2022 Spot Bond					0.00000	100.60807				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	101.09758				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2022 Spot Bond			9.22000	104.24136	9.22000	104.16270				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.05928				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	99.95464				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	99.86530				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	99.84756				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.91400				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	99.62727				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 On 31/01/2030 Spot Bond					0.00000	101.36404				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.29909				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 06/05/2024 Spot Bond					0.00000	101.20763				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.40848				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.07417				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.29017				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.38704				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.93752				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.69295				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.45568				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.49999				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.73407				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.37339				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.58643				0.00	0	
Total ASN645 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.06395				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.27259				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 11/02/2022 Spot Bond					0.00000	100.76371				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.77182				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.98418				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	100.19108				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	100.27410				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	100.47907				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	100.49932				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68 On 31/08/2026 Spot Bond					0.00000	102.95446				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68 On 22/06/2026 Spot Bond					0.00000	100.66395				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68 On 31/03/2032 Spot Bond					0.00000	100.26379				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.16007				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.29056				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.53539				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.27899				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.43178				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.43516				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.38797				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.06877				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.28317				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.06022				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.27636				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN716 On 15/09/2033 Spot Bond					0.00000	100.66911				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	100.19345				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	100.21535				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.54738				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	99.95165				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN725 On 20/01/2022 Spot Bond					0.00000	101.19764				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN726 On 19/01/2022 Spot Bond					0.00000	101.19965				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.68111				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	101.24469				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.85273				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	100.27542				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN740 On 18/02/2022 Spot Bond					0.00000	100.75474				0.00	0	
Total ASN740 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 ASN740										0.00	0	
ASN74 On 22/02/2022 Spot Bond					0.00000	100.76712				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.41488				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	100.42164				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	101.25258				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	100.85202				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.65552				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.63949				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.66168				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.66030				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN75 On 01/03/2022 Spot Bond					0.00000	100.62890				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76 On 01/03/2022 Spot Bond					0.00000	100.64095				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN76 On 10/03/2022 Spot Bond					0.00000	100.48588				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN761 On 17/03/2022 Spot Bond					0.00000	100.41294				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN764 On 22/03/2022 Spot Bond					0.00000	100.35198				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN767 On 21/12/2026 Spot Bond					0.00000	100.51072				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.48195				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 22/03/2022 Spot Bond					0.00000	100.36053				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN771 On 29/03/2022 Spot Bond					0.00000	100.24254				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN775 On 05/04/2022 Spot Bond					0.00000	100.12309				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN778 On 11/04/2022 Spot Bond					0.00000	100.09765				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN779 On 11/04/2022 Spot Bond					0.00000	100.05657				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN780 On 11/04/2022 Spot Bond					0.00000	100.05471				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN781 On 13/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	43,000,000.00
Total ASN782 SPOT										0.00	0	43,000,000.00
Total For ASN782										0.00	0	43,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			4.45000	103.81217	4.45000	103.77451				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.91680	9.30000	102.83949				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.50423				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.77344				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.82637				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.21629				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.88500	100.42525	6.88500	100.36924				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.14047				0.00	0	300,000,0€
Total BAW34 SPOT										0.00	0	300,000,0€
Total For BAW34										0.00	0	300,000,0€
BAW35 On 18/02/2022 Spot Bond					0.00000	100.76112				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.19865				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	100.77077				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.32274				0.00	0	
Total BAYA64 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.62000	8.62000	8.62000	103.33351				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.34500	11.34500	11.34500	106.24035				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.29347				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.20477				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.28130				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.28163				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.28429				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.50197				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.18448				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.31839				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.34174				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.33162				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.49710				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.32189				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.34081				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.40211				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.53723				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.50872				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.47016				0.00	0	250,000,00
Total BAYA89 SPOT										0.00	0	250,000,00
Total For BAYA89										0.00	0	250,000,00
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.52611				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.31344				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.32245				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.31304				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.38787				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.75865				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.39756				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	100.38863				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.75446				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.40763				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.38819				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.29000	8.29000	8.29000	101.12529				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.23803				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.12028				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.62125				0.00	0	
Total BDX33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.92635				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.55017				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.89076				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.23102				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.41000	107.05373	7.41000	106.98920				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.86425				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	100.97407				0.00	0	10,000,00
Total BGL15 SPOT										0.00	0	10,000,00
Total For BGL15										0.00	0	10,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.06067				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.54223				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.34764				0.00	0	100,000,00
Total BGL18 SPOT										0.00	0	100,000,00
Total For BGL18										0.00	0	100,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.35165				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.92278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.87207				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.27571				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.16000	107.51039	6.16000	107.45635				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.53768				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.12101				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.21574				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.11892				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.35472				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.03406				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.67300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.68600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 03/01/2025 Spot Bond					0.00000	68.91000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	53.44600				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.67712				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.22130				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.25393				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.79099				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.55561				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.00261				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	99.95511				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	101.07900				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.10980				0.00	0	
Total BPPF27 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 BPPF27										0.00	0	
BPPF27 On 03/11/2022 Spot Bond					0.00000	101.00026				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	101.03961				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF30 On 24/08/2022 Spot Bond					0.00000	100.72491				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF31 On 24/08/2024 Spot Bond					0.00000	100.86182				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF32 On 03/11/2022 Spot Bond					0.00000	100.91172				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ23 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	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	100.26119				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.78021				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL29 On 02/11/2024 Spot Bond					0.00000	100.97450				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.86500	107.10273	7.86500	107.03466				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT01 On 12/06/2024 Spot Bond			8.03500	108.80931	8.03500	108.73868				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT02 On 15/03/2025 Spot Bond			8.63500	110.64763	8.63500	110.57015				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.05500	10.05500	10.05500	100.20642				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.60981				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.39445				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.99043				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.05886				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.78624				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.77266				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.25823	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	100.11835				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.27000	109.92689	7.27000	109.86186				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	112.52650	8.70700	114.79800				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.40446				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.34370				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.74574				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.62511	10.98000	102.53424				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	117.30962	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	100.41169				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.95909				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.95091				0.00	0	
Total CLN399 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 CLN399										0.00	0	
CLN45: On 31/01/2022 Spot Bond			2.80000	177.45050	2.80000	177.36776				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45: On 31/01/2025 Spot Bond			5.68500	143.54076	5.68500	143.44124				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.12500	141.75615	6.12500	141.65293				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN46: On 13/03/2022 Spot Bond			6.62000	103.98570	6.62000	103.92971				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46: On 14/03/2022 Spot Bond					0.00000	100.61242				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	100.32905				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	100.37823				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	101.06776				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			6.42000	105.69771	6.42000	105.64327				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49: On 28/03/2022 Spot Bond					0.00000	100.37594				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49: On 20/06/2022 Spot Bond					0.00000	100.47879				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.80308				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.82000	111.43700	6.82000	111.37508				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.39953				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.01931				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.02206				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.51249				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.21701				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.62007				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.28991				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	97.27277				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.38553	9.96000	103.30228				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN517 On 30/10/2022 Spot Bond			10.01000	102.14251	10.01000	102.06031				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.88376				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.46645	9.60000	100.39052				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.52138				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.73052				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.28286	9.20000	103.20591				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.41012				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.57169				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.98691				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.05022				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.52138				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.44564				0.00	0	
Total CLN533 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 CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	99.93563				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			9.51500	102.41131	9.51500	102.33374				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.06249				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	101.24978				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	99.94487				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	146.77200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.74304				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.86879				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.98500	107.86742	8.98500	107.79016				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.03500	105.85207	9.03500	105.77459				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.12500	105.10066	9.12500	105.02296				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	309.59265				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.98472				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.96427				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.84366				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	99.93881				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	123.36900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.02453				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	101.71045	10.19000	101.64648				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.98500	105.55421	8.98500	105.47735				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.05639				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN565 On 21/02/2024 Spot Bond					0.00000	100.79045				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.04761				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.64887				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.96344				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.21500	104.20957	9.21500	104.13180				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.01582				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.96868				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.49499				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.48611				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	99.93813				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.19077				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.00596				0.00	0	
Total CLN581 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 CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.70019				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.54415				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	99.94426				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.68176				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.58463				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.57988				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.46518				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.40993				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.31496				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.12625				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.10500	145.93682	4.10500	118.23608				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.82979				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.26715				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.82979				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.26981				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.18035				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.53043				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.40993				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.40993				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	103.83980				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.98979				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.91285				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN606 On 14/04/2026 Spot Bond					0.00000	101.39925				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	99.95214				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.84806				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.99671	9.32000	101.92015				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	101.19239				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.22434				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.61729				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.81927				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.07425				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.25772				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.74668				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.82734				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.77969				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.13249				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.12829				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	101.12121				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 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	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.27193				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.40000	106.83391	6.40000	106.77905				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.03448				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	91.12685				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.14000	64.60120	12.14000	85.80683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.84435				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.68500	103.33159	9.68500	103.25195				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.02991				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.85105				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.08175				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.06625				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.80132				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.81209				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.02533				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.02297				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.11675				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN643 On 17/10/2023 Spot Bond					0.00000	99.95803				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.81642				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.40242				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	101.19721				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.40310				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.17875				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.71832				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.02533				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.82696				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.02533				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	99.43900				0.00	0	
Total CLN655 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 CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.49626				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.02103				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.01953				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.81600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 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	
CLN662 On 20/12/2024 Spot Bond					0.00000	116.46900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	141.07000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.98800				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.21459				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.22638				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.51446				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.88247				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67(On 27/02/2023 Spot Bond					0.00000	100.78183				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.13198				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.57312				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.65610	147.82001	4.65610	120.05595				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.65610	147.82001	4.65610	120.05672				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.15483				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.21573				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.39548				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.04190				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.17462				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.57082				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN683 On 21/06/2023 Spot Bond					0.00000	100.37870				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.38911				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.23339				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.46040				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.46019				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.40523				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.30249				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.40537				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.20932				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	87.54926				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	86.00879				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.56427				0.00	0	
Total CLN699 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 CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.65365				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.86754				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.50740				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.40711				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.12252				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.24617				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.50484				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.39599				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.44887				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.69471				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.45385				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.83535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.39859				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.39859				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.39859				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	83.47661				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.45702				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	82.46277				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	82.78864				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.62235				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	83.50672				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.36677				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.36677				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN726 On 21/06/2025 Spot Bond					0.00000	100.36677				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.37327				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.37327				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.37327				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	86.03555				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	87.08720				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	87.73433				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	100.46572				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	101.10188				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	96.63739				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.45579				0.00	0	
Total CLN737 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 CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.47603				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	108.97000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	95.26316				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.01009				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.28729				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	99.54314				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 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	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.58252				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.89230				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.40532				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.32418				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.50049				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.16852				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 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	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.35248				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.47902				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.67790				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.65808				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	

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 22/04/2026 Spot Bond					0.00000	102.22456				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 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	
CLN76 On 12/02/2025 Spot Bond					0.00000	101.05707				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	101.17456				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	94.94972				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	103.35248				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	100.39665				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.38774				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77 On 31/07/2024 Spot Bond					0.00000	99.65941				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	82.93372				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	89.47192				0.00	0	
Total CLN772 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 CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	100.83169				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	101.37714				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			6.85000	6.85000	6.85000	115.47836				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	100.79168				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: On 31/08/2024 Spot Bond					0.00000	102.94296				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN77: On 31/08/2026 Spot Bond					0.00000	100.96266				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.97948				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.92543				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.26130				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.96356				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.85065				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.85018				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.26592				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.35322				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.26592				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	100.59370				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	100.46211				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.29000	101.19301	8.29000	101.12529				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.72000	107.19463	7.72000	107.12773				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.25500	104.98788	10.25500	104.90138				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.71000	108.63135	6.71000	108.57227				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.25500	104.74354	7.25500	104.68205				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.04500	95.02626	12.04500	94.93470				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT03 On 05/06/2028 Spot Bond			10.63500	95.75018	10.63500	95.66844				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.62000	9.62000	9.62000	105.12691				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.87009				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.40732				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 31/01/2022 Spot Bond					0.00000	100.47048				0.00	0	
Total DNG104 SPOT										0.00	0	
Total For DNG104										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.79916				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.79122				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.38500	9.38500	9.38500	104.17070				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.22818				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.86277				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.69000	107.36101	6.69000	107.30344				0.00	0	1,500,000,00
Total DV23 SPOT										0.00	0	1,500,000,00
Total For DV23										0.00	0	1,500,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	50.24872	100.00000	49.91763				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	50.24872	100.00000	49.91763				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.20000	108.73627	7.20000	108.67358				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	103.98584	9.69000	103.90565				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.98584	9.69000	103.90565				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.98500	95.31578	11.98500	95.22537				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	104.15377	10.10000	104.07014				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.15377	10.10000	104.07014				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	100.22568				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.59344				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22k On 24/10/2022 Spot Bond					0.00000	99.96564				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.89391				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.28648				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.12016				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.74187				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.51107				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.93712				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.05628				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.98532				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	97.02409				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.04304				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.20549				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.96368				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.53973				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.55995				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.27000	104.03384	5.27000	103.98915				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN24 On 14/03/2024 Spot Bond			6.73000	109.77779	6.73000	109.71758				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.92000	114.07770	4.92000	114.00479				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.72000	102.95251	4.72000	102.88900				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	139.33845	2.25000	139.28008				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.99500	148.83319	3.99500	148.74922			41,255,621,930,000.00	10,326,814,000	5,163,407,000	
Total EL28 SPOT									11,255,621,930,000.00	10,326,814,000	5,163,407,000	
Total For EL28									11,255,621,930,000.00	10,326,814,000	5,163,407,000	
EL29 On 19/11/2029 Spot Bond			3.92200	135.64060	3.92200	135.56489			261,517,391,200.00	66,679,600	33,339,800	
Total EL29 SPOT									261,517,391,200.00	66,679,600	33,339,800	
Total For EL29									261,517,391,200.00	66,679,600	33,339,800	
EL30 On 29/07/2030 Spot Bond			3.96500	132.62652	3.96500	132.55271			0.00	0	0	
Total EL30 SPOT									0.00	0	0	
Total For EL30									0.00	0	0	
EL31 On 02/06/2031 Spot Bond			4.61000	115.98017	4.61000	115.90918			400,144,312,000.00	86,799,200	43,399,600	
Total EL31 SPOT									400,144,312,000.00	86,799,200	43,399,600	
Total For EL31									400,144,312,000.00	86,799,200	43,399,600	
EL36 On 31/01/2036 Spot Bond			4.69000	105.01705	4.69000	104.95253			0.00	0	0	
Total EL36 SPOT									0.00	0	0	
Total For EL36									0.00	0	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	139.33845	2.25000	139.28008			0.00	0	0	
Total EL36/I2038 SPOT									0.00	0	0	
Total For EL36/I2038									0.00	0	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	177.99970			0.00	0	0	
Total ELN001 SPOT									0.00	0	0	
Total For ELN001									0.00	0	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	175.14603			0.00	0	0	
Total ELN002 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 ELN002										0.00	0	
ELN002 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	
ELN003 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	
ELN004 On 09/06/2025 Spot Bond					0.00000	135.66042				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	134.59349				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	132.35169				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	122.98314				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	124.14767				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	118.98314				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	120.96475				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	100.08350				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.72000	102.69031	9.72000	102.60958				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.70000	11.70000	11.70000	94.89345				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.75000	11.75000	11.75000	99.48902				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			9.78500	9.78500	9.78500	101.39076				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.78500	9.78500	9.78500	101.91925				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.74500	11.74500	11.74500	73.18578				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.02000	11.02000	11.02000	99.64727				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.74500	11.74500	11.74500	93.71936				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.64719				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.57596				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.50369				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.49093				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.96557				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	100.70981				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.75937				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.61200				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.48655				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.89951				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.63080				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.64788				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	99.95710				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.75973				0.00	0	650,000,00
Total EQT005 SPOT										0.00	0	650,000,00
Total For EQT005										0.00	0	650,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	101.10518				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.35430				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.06226				0.00	0	
Total EQT008 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 EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.89158				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.87836				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.85435				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.81476				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.91761				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.82267				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.86221				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.80214				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.78312				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.90175				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.05000	103.64335	6.05000	108.58411				0.00	0	800,000,00
Total ES23 SPOT										0.00	0	800,000,00
Total For ES23										0.00	0	800,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	99.78809	10.00000	104.69419				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.78500	99.05743	8.78500	98.98726				0.00	0	2,513,700,00
Total ES26 SPOT										0.00	0	2,513,700,00
Total For ES26										0.00	0	2,513,700,00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.28923	7.85000	102.22434				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.30500	78.22869	11.45000	77.39806				0.00	0	314,300,00
Total ES33 SPOT										0.00	0	314,300,00
Total For ES33										0.00	0	314,300,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.55414	7.50000	102.49158				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.75500	76.97522	11.90000	76.03110				0.00	0	3,203,000,00
Total ES42 SPOT										0.00	0	3,203,000,00
Total For ES42										0.00	0	3,203,000,00
ES42/R On 25/04/2042 Spot Bond			8.50000	101.93957	8.50000	101.86966				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	100.57981				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.32833				0.00	0	200,000,00
Total EXX05 SPOT										0.00	0	200,000,00
Total For EXX05										0.00	0	200,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.41844				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.89642				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.81213				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.86862				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.90946				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.16562				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.32547				0.00	0	300,000,00
Total FIFB19 SPOT										0.00	0	300,000,00
Total For FIFB19										0.00	0	300,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.79928				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.08537				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.16181				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										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	103.18815				0.00	0	110,000,00
Total FRB22 SPOT										0.00	0	110,000,00
Total For FRB22										0.00	0	110,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	101.78447				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.81190				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	105.16820				0.00	0	
Total FRB25 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 FRB25									0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.29600			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.36500	107.81542	8.36500	107.74263			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.04377			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.78864			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.28500	101.53756	8.28500	101.46965			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.80908			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.26000	177.48723	2.26000	177.41233			0.00	0	30,000,00
Total FRBI22 SPOT									0.00	0	30,000,00
Total For FRBI22									0.00	0	30,000,00
FRBI23 On 07/12/2023 Spot Bond			2.48000	316.48872	2.48000	316.34958		2,976,000,000,000.00	1,200,000,000	2,840,000,00	
Total FRBI23 SPOT								2,976,000,000,000.00	1,200,000,000	2,840,000,00	
Total For FRBI23								2,976,000,000,000.00	1,200,000,000	2,840,000,00	
FRBI25 On 31/01/2025 Spot Bond			3.00000	3.00000	3.00000	154.95881		0.00	0	0	
Total FRBI25 SPOT								0.00	0	0	
Total For FRBI25								0.00	0	0	
FRBI28 On 31/03/2028 Spot Bond			3.83000	204.30648	3.83000	204.19430		224,061,128,000.00	58,501,600	79,250,80	
Total FRBI28 SPOT								224,061,128,000.00	58,501,600	79,250,80	
Total For FRBI28								224,061,128,000.00	58,501,600	79,250,80	
FRBI29 On 31/03/2029 Spot Bond			4.42000	4.42000	4.42000	107.44500		0.00	0	0	
Total FRBI29 SPOT								0.00	0	0	
Total For FRBI29								0.00	0	0	
FRBI33 On 07/12/2033 Spot Bond			4.76000	4.76000	4.76000	223.53184		0.00	0	10,000,00	

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 FRBI33 SPOT										0.00	0	10,000,00
Total For FRBI33										0.00	0	10,000,00
FRBI46 On 31/03/2046 Spot Bond			4.95000	98.97551	4.95000	98.91223				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.94000	99.13242	4.94000	99.06889				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.25000	7.25000	7.25000	82.21042				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.31000	7.31000	7.31000	81.41022				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.28500	4.28500	4.28500	149.31385				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	97.53454				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22 On 31/01/2022 Spot Bond			2.91000	177.44302	2.91000	177.35869				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			3.77000	177.38458	3.77000	177.28777				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.50731				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25(On 17/07/2027 Spot Bond					0.00000	101.49302				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	102.55506				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27(On 30/01/2023 Spot Bond					0.00000	101.21814				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	104.36635				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27(On 21/11/2022 Spot Bond					0.00000	100.81938				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	100.45574				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	115.82572				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	101.31236				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.43053				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	113.74631				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.39952				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	100.89801				0.00	0	
Total FRC290 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 FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.92642				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.94278				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.64011				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	102.81192				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.13219				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.87736				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	102.12481				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.67694				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.19077				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.39136				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.44751				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.48949				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	102.36957				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.52561				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.23477				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.44209				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.48927				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.62816				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.45206				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.16842				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.11621				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.21541				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.70296				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 06/11/2023 Spot Bond					0.00000	100.96014				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	99.95743				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.23481				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	103.41507				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.00915				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.23401				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.57580				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.39224				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	99.95419				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.52421				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	100.85996				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.55724				0.00	0	
Total FRC348 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 FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.39564				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	101.25503				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.79183				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.71782				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.41805				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.50544				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.40865				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.42373				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.95972				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.29054				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.45049				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.26429				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.22074				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.05644				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.15223				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.41539				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.65014				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.84804				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.10723				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.11046				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.42936				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.42271				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC374 On 20/06/2026 Spot Bond					0.00000	101.14010				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.76766				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	102.64525				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	102.62985				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.40613				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.44264				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	100.45887				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC382 On 24/03/2022 Spot Bond					0.00000	100.31661				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.55000	3.55000	3.55000	177.30590				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.49000	3.49000	3.49000	177.31086				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.50000	3.50000	3.50000	177.31002				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.33000	106.81843	4.33000	106.75526				0.00	0	
Total FRI33 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 FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.57000	118.38937	4.57000	118.31777				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.13861				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.75515				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.77287				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.46078				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.06430				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.64539				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.96960				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.34194				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.71454				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.34749				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.12800	4.12800	4.12800	107.36740				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.54000	4.54000	4.54000	118.76522				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.69467				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.08382				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.68000	116.76595	4.68000	116.69430				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.61000	226.86022	4.61000	226.72138				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.82000	114.73821	4.82000	114.66654			606,187,300,000.00	125,765,000	62,882,500	
Total FRS110 SPOT									606,187,300,000.00	125,765,000	62,882,500	
Total For FRS110									606,187,300,000.00	125,765,000	62,882,500	
FRS11 On 07/12/2033 Spot Bond			4.64000	4.64000	4.64000	226.07914			0.00	0	0	
Total FRS112 SPOT									0.00	0	0	
Total For FRS112									0.00	0	0	
FRS11 On 31/01/2025 Spot Bond			3.83500	151.34491	3.83500	151.26226			0.00	0	0	
Total FRS114 SPOT									0.00	0	0	
Total For FRS114									0.00	0	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	132.14034	3.70500	132.06953			0.00	0	0	
Total FRS115 SPOT									0.00	0	0	
Total For FRS115									0.00	0	0	
FRS11 On 31/01/2038 Spot Bond			4.62000	117.64811	4.62000	117.57649			0.00	0	0	
Total FRS119 SPOT									0.00	0	0	
Total For FRS119									0.00	0	0	
FRS12 On 07/12/2033 Spot Bond			4.76000	223.67144	4.76000	223.53184			0.00	0	0	
Total FRS120 SPOT									0.00	0	0	
Total For FRS120									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
FRS12 On 07/12/2033 Spot Bond			4.81000	222.62040	4.81000	222.48060			211,565,926,000.00	43,984,600	21,992,30
Total FRS121 SPOT									211,565,926,000.00	43,984,600	21,992,30
Total For FRS121									211,565,926,000.00	43,984,600	21,992,30
FRS12 On 31/01/2025 Spot Bond			3.36500	123.02151	3.36500	153.32982			0.00	0	
Total FRS122 SPOT									0.00	0	
Total For FRS122									0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.84000	221.99261	4.84000	221.85267			0.00	0	
Total FRS123 SPOT									0.00	0	
Total For FRS123									0.00	0	
FRS12 On 31/01/2038 Spot Bond			4.82000	114.73821	4.82000	114.66654			196,557,672,000.00	40,779,600	20,389,80
Total FRS124 SPOT									196,557,672,000.00	40,779,600	20,389,80
Total For FRS124									196,557,672,000.00	40,779,600	20,389,80
FRS12 On 31/03/2028 Spot Bond			4.45000	197.35978	4.45000	197.24156			307,366,840,000.00	69,071,200	34,535,60
Total FRS126 SPOT									307,366,840,000.00	69,071,200	34,535,60
Total For FRS126									307,366,840,000.00	69,071,200	34,535,60
FRS12 On 31/01/2038 Spot Bond			5.57000	104.57130	5.57000	104.49976			0.00	0	
Total FRS127 SPOT									0.00	0	
Total For FRS127									0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.34000	198.57225	4.34000	198.45507			297,371,592,000.00	68,518,800	34,259,40
Total FRS129 SPOT									297,371,592,000.00	68,518,800	34,259,40
Total For FRS129									297,371,592,000.00	68,518,800	34,259,40
FRS13 On 31/03/2028 Spot Bond			4.40000	197.90986	4.40000	197.79208			0.00	0	
Total FRS131 SPOT									0.00	0	
Total For FRS131									0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.35000	211.63788	5.35000	211.49580			0.00	0	
Total FRS132 SPOT									0.00	0	
Total For FRS132									0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.52000	105.21422	5.52000	105.14264			0.00	0	
Total FRS134 SPOT									0.00	0	
Total For FRS134									0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	114.66654			306,822,884,000.00	63,656,200	31,828,10
Total FRS135 SPOT									306,822,884,000.00	63,656,200	31,828,10
Total For FRS135									306,822,884,000.00	63,656,200	31,828,10
FRS13 On 31/01/2038 Spot Bond			4.80000	115.02529	4.80000	114.95361			907,099,200,000.00	188,979,000	94,489,50
Total FRS136 SPOT									907,099,200,000.00	188,979,000	94,489,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS136										907,099,200,000.00	188,979,000	94,489,50
FRS136 On 31/03/2028 Spot Bond			4.21000	200.01622	4.21000	199.90026				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.12000	216.23437	5.12000	216.09317				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.34000	198.57225	4.34000	198.45507				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.34000	198.57225	4.34000	198.45507				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.74100	205.32649	3.74100	205.21523				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.13500	150.04549	4.13500	149.95997				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.61000	177.46341	2.61000	177.38344				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.69000	194.74376	4.69000	194.62332				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.73000	194.31162	4.73000	194.19084				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.10500	150.17484	4.10500	150.08959				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.20500	200.07198	4.20500	199.95608				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.74000	4.74000	4.74000	194.08289				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.27826				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	99.95722				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	99.95279				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	100.40655				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.29580				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	216.15215				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	153.63786				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	197.14868				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	56.12212				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.94199				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS199 On 05/08/2025 Spot Bond					0.00000	101.08537				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.97294				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.78411				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	99.99996				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.82482				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.35404				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 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	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.23267				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.39224				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 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	
FRS226 On 31/07/2022 Spot Bond					0.00000	102.03876				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 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	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.96866				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 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	
FRS231 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	
FRS232 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	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	104.59973				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	112.12218				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	103.44511				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.09532				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	74.67555				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.92755				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	122.34185				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	102.17843				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 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	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.95507				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS252 On 31/01/2022 Spot Bond					0.00000	100.95717				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	104.88483				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 31/01/2022 Spot Bond					0.00000	100.95086				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.62340				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	119.52836				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	100.67648				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.41503				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.90473				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 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	
FRS263 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 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 FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.26135				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	119.62420				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.26331				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	117.28267				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	112.07622				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.26173				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.77150				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27 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	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.32745				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.53995				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.74822				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.27729				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 13/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS283 On 28/02/2031 Spot Bond			9.62000	9.62000	9.62000	102.89359				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.62000	9.62000	9.62000	102.89359				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.22752				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 14/02/2022 Spot Bond					0.00000	103.54263				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS287 On 13/11/2023 Spot Bond					0.00000	101.32525				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			10.92900	10.92900	10.92900	96.25915				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29(On 03/03/2022 Spot Bond					0.00000	100.56004				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	98.90881				0.00	0	
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	317.31791				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.05000	318.93538	2.05000	318.80633				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.05000	2.05000	2.05000	318.80633				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.85000	177.51511	1.85000	177.44618				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.85000	177.51511	1.85000	177.44618				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.06344				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.52000	110.52774	4.52000	110.46135				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.13000	74.42899	4.13000	116.46458				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.25500	3.25500	3.25500	153.81858				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.53500	3.53500	3.53500	152.57809				0.00	0	
Total FRS87 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 FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.11000	3.11000	3.11000	312.79441				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.74000	5.74000	5.74000	105.05997				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.92500	110.98944	6.92500	110.92718				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.20500	107.56472	7.20500	112.36642				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.66500	109.93037	7.66500	109.86224				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			7.78500	113.71906	7.78500	113.64711				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.29500	108.81257	8.29500	113.78710				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.78000	110.00699	8.78000	109.92996				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.04000	106.64179	9.04000	106.56496				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.30500	111.01542	9.30500	110.93223				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.71000	78.99824	10.71000	78.93034				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.65767				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.97308				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.76597				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.72982				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.75437				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.76160				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	101.08410				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	101.14258				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.21899				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.25717				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.88812				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.68888				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.89829				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.78149				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.73809				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.74787				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.03519				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.02000	112.53059	4.02000	112.46708			386,633,952,000.00		96,177,600	58,088,800
Total GRL35 SPOT									386,633,952,000.00		96,177,600	58,088,800
Total For GRL35									386,633,952,000.00		96,177,600	58,088,800
GRT07 On 21/02/2024 Spot Bond					0.00000	101.56148				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.29900	108.82428	6.29900	108.76867				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.62973				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.78893				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.88500	108.66731	6.88500	108.60670				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.98448				0.00	0	
Total GRT22 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 GRT22									0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.77871			0.00	0	
Total GRT23 SPOT									0.00	0	
Total For GRT23									0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.51417			0.00	0	
Total GRT24G SPOT									0.00	0	
Total For GRT24G									0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.03034			0.00	0	
Total GRT25G SPOT									0.00	0	
Total For GRT25G									0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.58473			0.00	0	10,000,00
Total GRT26G SPOT									0.00	0	10,000,00
Total For GRT26G									0.00	0	10,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	99.92501			0.00	0	
Total GRT27 SPOT									0.00	0	
Total For GRT27									0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.23396			0.00	0	
Total GRT29 SPOT									0.00	0	
Total For GRT29									0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.15700			0.00	0	
Total GRT30 SPOT									0.00	0	
Total For GRT30									0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.67164			0.00	0	
Total GRT31 SPOT									0.00	0	
Total For GRT31									0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.69604			0.00	0	
Total GRT32 SPOT									0.00	0	
Total For GRT32									0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.59101			0.00	0	
Total GRT33 SPOT									0.00	0	
Total For GRT33									0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.66501			0.00	0	
Total GRT34 SPOT									0.00	0	
Total For GRT34									0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.18515			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.21224				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.05123				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.11311				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.35749				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.80059				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.17277				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	99.85863				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.02632				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.19873				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.40321				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.68192				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T2 On 12/08/2022 Spot Bond					0.00000	100.83547				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.38131				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.22235				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.63876				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.72778				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.91059				0.00	0	10,000,00
Total HILB09 SPOT										0.00	0	10,000,00
Total For HILB09										0.00	0	10,000,00
HILB10 On 17/03/2022 Spot Bond					0.00000	100.35517				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.67036				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.56639				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.22635				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.21292				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.20917				0.00	0	
Total HPF13 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 HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.65000	315.52818	2.65000	315.38512				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.00000	3.00000	3.00000	320.29901				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.38500	103.86425	10.38500	103.77856				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.66000	80.13654	4.66000	106.30181				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			11.35000	90.39732	11.35000	90.31599				0.00	0	3,734,400,00
Total HWAY34 SPOT										0.00	0	3,734,400,00
Total For HWAY34										0.00	0	3,734,400,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.45697	100.00000	13.36830				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.45000	89.30579	11.45000	89.22476				0.00	0	5,190,000,00
Total HWAY35 SPOT										0.00	0	5,190,000,00
Total For HWAY35										0.00	0	5,190,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.45503	100.00000	13.36637				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.06616				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.20145				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.67795				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.69000	156.42964	2.68500	156.38130				199,258,364,904,000.00	74,073,741,600	463,752,031,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total I2025 SPOT									19,258,364,904,000.00	74,073,741,600	463,752,031,30
Total For I2025									19,258,364,904,000.00	74,073,741,600	463,752,031,30
I2029 On 31/03/2029 Spot Bond			3.55000	113.81963	3.55000	113.75971			32,746,265,000,000.00	9,224,300,000	294,754,752,70
Total I2029 SPOT									12,746,265,000,000.00	9,224,300,000	294,754,752,70
Total For I2029									12,746,265,000,000.00	9,224,300,000	294,754,752,70
I2033 On 28/02/2033 Spot Bond			3.82000	112.20711	3.83000	112.03678			106,046,498,952,000.00	27,760,863,600	334,731,499,60
Total I2033 SPOT									16,046,498,952,000.00	27,760,863,600	334,731,499,60
Total For I2033									16,046,498,952,000.00	27,760,863,600	334,731,499,60
I2038 On 31/01/2038 Spot Bond			3.94000	128.22465	3.92000	128.48140			56,339,636,000,000.00	14,299,400,000	330,088,641,40
Total I2038 SPOT									16,339,636,000,000.00	14,299,400,000	330,088,641,40
Total For I2038									16,339,636,000,000.00	14,299,400,000	330,088,641,40
I2046 On 31/03/2046 Spot Bond			3.94000	116.86936	3.95000	116.60743			424,648,472,000,000.00	107,778,800,000	352,901,320,50
Total I2046 SPOT									14,648,472,000,000.00	107,778,800,000	352,901,320,50
Total For I2046									14,648,472,000,000.00	107,778,800,000	352,901,320,50
I2050 On 31/12/2050 Spot Bond			3.96000	118.63860	3.94000	119.02122			56,469,996,000,000.00	14,260,100,000	298,294,351,90
Total I2050 SPOT									16,469,996,000,000.00	14,260,100,000	298,294,351,90
Total For I2050									16,469,996,000,000.00	14,260,100,000	298,294,351,90
IBL101 On 24/05/2022 Spot Bond			6.13500	6.13500	6.13500	102.30212			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.04528			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.77000	314.85243	2.77000	314.70660			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.80599			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.27671			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.86085			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL124 On 14/02/2024 Spot Bond					0.00000	101.02170				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.01154				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.68177				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	99.94151				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.92998				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.62071				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.08471				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.81914				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.39835				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.62907				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.55355				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.73632				0.00	0	
Total IBL141 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 IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.80010				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.39818				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.18028				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.65238				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.67959				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	100.75835				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	99.94112				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	99.91637				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.91345				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.93143				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.03638				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.02171				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.11694				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.01339				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.79269				0.00	0	500,000,00
Total IBL167 SPOT										0.00	0	500,000,00
Total For IBL167										0.00	0	500,000,00
IBL168 On 18/05/2026 Spot Bond					0.00000	100.77675				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	99.93466				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.93224				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.69655				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.72044				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.48763				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.50428				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL192 On 08/10/2026 Spot Bond					0.00000	100.05900				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	99.90219				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.17164				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.00298				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.97614				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.59889				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.61937				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.33730				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.61840				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.58935				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.49232				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.56027				0.00	0	
Total IBL206 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 IBL206										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.93000	1.93000	1.93000	177.43957				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.84000	110.78178	6.84000	110.72106				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			2.20000	177.49131	2.20000	177.41727				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.21000	105.43377	5.21000	105.38884				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.31027				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.81000	103.23344	8.81000	103.15970				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.30000	107.35371	10.30000	107.46525				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.40500	106.61585	9.40500	106.53512				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.51148				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.02041				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.61957				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.98325				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.46048				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.30466				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.36239				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.13827				0.00	0	250,000,00
Total IDCG22 SPOT										0.00	0	250,000,00
Total For IDCG22										0.00	0	250,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.15275				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.46363				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.13500	102.37867	8.13500	102.31140				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	104.41646				0.00	0	500,000,00
Total INLV01 SPOT										0.00	0	500,000,00
Total For INLV01										0.00	0	500,000,00
INLV05 On 22/03/2023 Spot Bond					0.00000	103.32784				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.96245				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV07 On 09/03/2026 Spot Bond					0.00000	97.71778				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.87242				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.73676				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.84985				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.38247				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.36383				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.37585				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.61243				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.02792				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.95694				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.96803				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.98580				0.00	0	
Total IPF27 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 IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.22036				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.86451				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.17662				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.49957				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.74937				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.43651				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	101.26818	2.75000	101.24532				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.10000	190.36624	5.10000	190.24224				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	100.85887				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.35000	3.35000	3.35000	177.32239				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.56364				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.95900	177.43969	2.95900	177.35464				0.00	0	90,000,00

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 IV045 SPOT										0.00	0	90,000,00
Total For IV045										0.00	0	90,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	101.64381				0.00	3,000,000,000	1,500,000,00
Total IV046 SPOT										0.00	3,000,000,000	1,500,000,00
Total For IV046										0.00	3,000,000,000	1,500,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	103.63976				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.00000	191.42340	5.00000	191.30026				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.04656				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.35716				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.03879				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.01797				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.73329				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.81024				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.60596				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.45829				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.61751				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.30435				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.06692				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.87176				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.49958				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.34614				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.54045	7.40000	100.48026				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.23993				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.89770				0.00	0	
Total IVC189 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 IVC189										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.30982				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	103.33541	7.23000	103.27559				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.09818				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.71264				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.84845	7.45000	102.78613				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.66805				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	104.86048	3.91012	104.89541				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.77673				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.62960				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.73000	6.73000	6.73000	100.24004				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	100.63767				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.58634				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.23644				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.20000	4.20000	4.20000	4.20000				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.20000	4.20000	4.20000	99.81623				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.20000	4.20000	4.20000	99.73604				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.25000	4.25000	4.25000	99.49028				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			4.25000	4.25000	4.25000	99.40967				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.25000	4.25000	4.25000	99.32919				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.35000	4.35000	4.35000	99.23130				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.35000	4.35000	4.35000	98.98547				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	
IVZ082 On 10/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ082 SPOT										0.00	0	
Total For IVZ082										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.49301				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.22577				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.84147				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.92892				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.55258				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	101.28727				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.92220				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.10297				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.18151				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.48104				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.48265				0.00	0	
Total KAP021 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 KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.51007				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.88500	123.40046	8.88500	123.31158				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.63000	105.36389	6.63000	105.30726				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.10680				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.33672				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.94234				0.00	10,000,000,000	5,600,000,000
Total LGL09 SPOT										0.00	10,000,000,000	5,600,000,000
Total For LGL09										0.00	10,000,000,000	5,600,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	99.87217				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.58924				0.00	0	20,000,000
Total LGL11 SPOT										0.00	0	20,000,000
Total For LGL11										0.00	0	20,000,000
LHL28 On 13/02/2022 Spot Bond					0.00000	101.57151				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.52864				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.80491				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.82657				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.65063				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.40133				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.72771				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.62332				0.00	900,000,000	450,000,000
Total MBF069 SPOT										0.00	900,000,000	450,000,000
Total For MBF069										0.00	900,000,000	450,000,000
MBF07: On 28/05/2024 Spot Bond					0.00000	100.93411				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	100.38142				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.41946				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.74001				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.05228				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.62455				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.74533				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 26/02/2024 Spot Bond					0.00000	100.68138				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.23393				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.23855				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.91521				0.00	0	200,000,00
Total MBP050 SPOT										0.00	0	200,000,00
Total For MBP050										0.00	0	200,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.67019				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.23074				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.13500	8.13500	8.13500	114.40345				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.14900	107.25532	6.14900	107.20237				0.00	0	1,080,000,00
Total MMIG05 SPOT										0.00	0	1,080,000,00
Total For MMIG05										0.00	0	1,080,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.99415				0.00	9,630,000,000	4,815,000,00
Total MMIG06 SPOT										0.00	9,630,000,000	4,815,000,00
Total For MMIG06										0.00	9,630,000,000	4,815,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.46277				0.00	0	300,000,00
Total MMIG07 SPOT										0.00	0	300,000,00
Total For MMIG07										0.00	0	300,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.41596				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.78500	102.92826	8.78500	102.85535				0.00	0	
Total MML02 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 MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.54343				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.03500	96.45582	9.03500	97.26940				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.59655				0.00	1,050,000,000	550,000,00
Total MTN07 SPOT										0.00	1,050,000,000	550,000,00
Total For MTN07										0.00	1,050,000,000	550,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	100.61401				0.00	0	100,000,00
Total MTN09 SPOT										0.00	0	100,000,00
Total For MTN09										0.00	0	100,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	101.56350				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.32160				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.28869				0.00	0	20,000,00
Total MTN13 SPOT										0.00	0	20,000,00
Total For MTN13										0.00	0	20,000,00
MTN14 On 10/05/2022 Spot Bond					0.00000	100.95180				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.95275				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.58035				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.12568				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.09076				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.58632				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.53514				0.00	38,720,000,000	19,390,000,000
Total MTN20 SPOT										0.00	38,720,000,000	19,390,000,000
Total For MTN20										0.00	38,720,000,000	19,390,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	102.15299				0.00	0	30,000,000
Total MTN21 SPOT										0.00	0	30,000,000
Total For MTN21										0.00	0	30,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	101.29184				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.73000	102.32404	8.73000	102.25278				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.39699				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.67283				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.21428				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.25762				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.45007				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.68838				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN30 On 15/09/2028 Spot Bond					0.00000	101.11021				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.21783				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.84086				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.89858				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.89850				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.84223				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.87958				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.41512				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.53012				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.65832				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.36289				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.46242				0.00	0	
Total N7C25 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 N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.54686				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.62436				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.49500	102.74742	6.49500	102.69301				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.72000	109.42607	6.72000	109.36712				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.66500	107.86479	9.66500	107.78183				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.16979				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.15548				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.07295				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.09178				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.09025				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.06024				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.51431				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13/ On 19/03/2024 Spot Bond			6.28500	110.09192	6.28500	110.03548				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15/ On 11/02/2022 Spot Bond			5.58500	103.99718	5.58500	103.94964				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			7.30200	109.83015	7.30200	109.76596				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			8.28500	108.22964	8.28500	108.15725				0.00	0	30,000,00
Total NBK17A SPOT										0.00	0	30,000,00
Total For NBK17A										0.00	0	30,000,00
NBK19/ On 01/06/2022 Spot Bond			6.11500	102.50171	6.11500	102.45135				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.38000	112.28261	7.38000	112.21557			738,000,000,000.00	100,000,000	25,000,00	
Total NBK20A SPOT									738,000,000,000.00	100,000,000	25,000,00	
Total For NBK20A									738,000,000,000.00	100,000,000	25,000,00	
NBK21/ On 21/07/2027 Spot Bond			8.61000	108.60475	8.61000	113.83662			0.00	0	60,000,00	
Total NBK21A SPOT									0.00	0	60,000,00	
Total For NBK21A									0.00	0	60,000,00	
NBK22/ On 19/11/2022 Spot Bond			5.47000	105.34039	5.47000	105.29330			0.00	0		
Total NBK22A SPOT									0.00	0	0	
Total For NBK22A									0.00	0	0	
NBK23/ On 19/11/2025 Spot Bond			7.33300	112.75687	7.33300	112.68960			293,320,000,000.00	40,000,000	10,000,00	
Total NBK23A SPOT									293,320,000,000.00	40,000,000	10,000,00	
Total For NBK23A									293,320,000,000.00	40,000,000	10,000,00	
NBK24/ On 19/11/2027 Spot Bond			8.31000	113.70680	8.31000	113.63010			0.00	0	1,000,000,00	
Total NBK24A SPOT									0.00	0	1,000,000,00	
Total For NBK24A									0.00	0	1,000,000,00	
NBK24I On 11/02/2022 Spot Bond					0.00000	100.91119			0.00	0		
Total NBK24B SPOT									0.00	0	0	
Total For NBK24B									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
NBK25/On 17/02/2023 Spot Bond			5.79000	5.79000	5.79000	109.41786				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.98399				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	43.25720	100.00000	42.96747				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.78090				0.00	0	20,000,00
Total NBK26B SPOT										0.00	0	20,000,00
Total For NBK26B										0.00	0	20,000,00
NBK27/On 10/05/2026 Spot Bond			7.98500	113.42648	7.98500	113.35290				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.84000	110.63450	5.84000	110.58259				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			7.81000	114.95840	7.81000	114.88663				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			6.37000	110.13672	6.37000	110.08043				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/On 09/11/2023 Spot Bond			5.79000	107.91255	5.79000	107.86151				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.94791				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.36917				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.80549				0.00	0	50,000,00
Total NBK36B SPOT										0.00	0	50,000,00

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 NBK36B										0.00	0	50,000,00
NBK4 On 28/10/2024 Spot Bond			10.46000	10.46000	10.46000	75.79102				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.91817				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.94099				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.27352				0.00	0	20,000,00
Total NBK43B SPOT										0.00	0	20,000,00
Total For NBK43B										0.00	0	20,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.38155				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.81782				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.17767				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.50390				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.79550				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.75278				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.34893				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.30216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.44939				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	101.02324				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	100.98700				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	101.13338				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	100.48495				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.87100				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	101.07852				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.86099				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK6 On 15/04/2024 Spot Bond					0.00000	99.91993				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK6 On 15/04/2028 Spot Bond					0.00000	99.95819				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.40836				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.63000	105.45160	9.63000	105.36945				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.40497				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.66500	105.00218	9.66500	104.92008				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.40836				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.41364				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.42041				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.51785				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.51785				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.90145				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.04361				0.00	0	20,000,00
Total NGL02 SPOT										0.00	0	20,000,00
Total For NGL02										0.00	0	20,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.08121				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.22955				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.08039				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.76835				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.19608				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.87096				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.53929				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.34127				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.98190				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.88406				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.31632				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.89612				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 22/05/2025 Spot Bond					0.00000	104.20875				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.33871				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.65154				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.87436				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.49297				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.44926				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.61750				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.51227				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.26232				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.90857				0.00	3,200,000,000	1,600,000,000
Total NHM011 SPOT										0.00	3,200,000,000	1,600,000,000
Total For NHM011										0.00	3,200,000,000	1,600,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	100.68514				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.63391				0.00	0	
Total NHM015 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 NHM015									0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.65247			0.00	0	40,000,00
Total NHM016 SPOT									0.00	0	40,000,00
Total For NHM016									0.00	0	40,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.53838			0.00	0	
Total NHM018 SPOT									0.00	0	
Total For NHM018									0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.39646			0.00	0	40,000,00
Total NHM019 SPOT									0.00	0	40,000,00
Total For NHM019									0.00	0	40,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	104.45826			0.00	0	
Total NHM020 SPOT									0.00	0	
Total For NHM020									0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.08983			0.00	0	
Total NHM021 SPOT									0.00	0	
Total For NHM021									0.00	0	
NI202 On 07/12/2033 Spot Bond			4.81000	4.81000	4.81000	222.48060			0.00	0	
Total NI202 SPOT									0.00	0	
Total For NI202									0.00	0	
NI210 On 31/03/2028 Spot Bond			3.71000	3.71000	3.71000	205.57221			0.00	0	
Total NI210 SPOT									0.00	0	
Total For NI210									0.00	0	
NI25 On 31/01/2025 Spot Bond			3.44000	3.44000	3.44000	152.99763			0.00	0	
Total NI25 SPOT									0.00	0	
Total For NI25									0.00	0	
NI29 On 31/03/2029 Spot Bond			3.84500	3.84500	3.84500	111.57286			0.00	0	70,000,00
Total NI29 SPOT									0.00	0	70,000,00
Total For NI29									0.00	0	70,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NI33 SPOT									0.00	0	
Total For NI33									0.00	0	
NI38 On 31/01/2038 Spot Bond			4.67000	4.67000	4.67000	116.84077		313,514,846,000.00		67,133,800	33,566,90
Total NI38 SPOT								313,514,846,000.00		67,133,800	33,566,90
Total For NI38								313,514,846,000.00		67,133,800	33,566,90
NILB11 On 31/01/2025 Spot Bond			3.54500	3.54500	3.54500	152.53402		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	203.23554	3.45000	203.13021				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.34500	3.34500	3.34500	153.41854				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.35500	3.35500	3.35500	209.71120			220,240,317,000.00		65,645,400	32,822,70
Total NILB14 SPOT									220,240,317,000.00		65,645,400	32,822,70
Total For NILB14									220,240,317,000.00		65,645,400	32,822,70
NILB15 On 31/03/2028 Spot Bond			3.50000	208.11793	3.50000	208.00920				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.78500	115.24115	4.78500	115.16949				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.84993				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.66620				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.29633				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	136.36449				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.28173				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.40576				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN026 On 21/11/2025 Spot Bond					0.00000	99.81828				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.82644				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.35511				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.04148				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	132.88572				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.00693				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.85523				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.97708				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.56193				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.08597				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	161.32830				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	160.54416				0.00	0	
Total NN049 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 NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.51010				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	137.48703				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.18145				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	91.77665				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.86455				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.53617				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.10488				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.44078				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.89256				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.48713				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.77768				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.42213				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.49756				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.49709				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.42213				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.01547				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.02025				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	99.85455				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.97606				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	99.24996				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	132.67000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	127.02000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	134.97000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01(On 07/07/2025 Spot Bond					0.00000	133.27000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01(On 21/09/2023 Spot Bond					0.00000	132.49573				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	121.89500				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02(On 17/02/2026 Spot Bond					0.00000	91.63904				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02(On 19/04/2022 Spot Bond					0.00000	117.59045				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	121.89500				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	93.71222				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04(On 04/08/2026 Spot Bond					0.00000	105.56880				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04(On 05/05/2022 Spot Bond					0.00000	100.88164				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05(On 22/02/2022 Spot Bond					0.00000	95.78997				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05(On 22/03/2022 Spot Bond					0.00000	100.33286				0.00	0	
Total NNF057 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 NNF057										0.00	0	
NNF057 On 22/03/2022 Spot Bond					0.00000	100.32202				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF058 On 22/03/2022 Spot Bond					0.00000	100.32202				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF059 On 12/09/2024 Spot Bond					0.00000	101.98589				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF060 On 28/03/2022 Spot Bond					0.00000	100.24184				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF060 On 13/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF064 On 13/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF065 On 31/10/2022 Spot Bond					0.00000	101.17926				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 14/02/2022 Spot Bond					0.00000	100.84972				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF067 On 17/02/2022 Spot Bond					0.00000	100.77116				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF068 On 18/02/2022 Spot Bond					0.00000	100.76255				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF069 On 22/02/2022 Spot Bond					0.00000	100.74055				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF070 On 22/02/2022 Spot Bond					0.00000	100.74055				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF071 On 23/02/2022 Spot Bond					0.00000	100.72658				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF072 On 22/02/2022 Spot Bond					0.00000	100.74055				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF073 On 26/05/2022 Spot Bond					0.00000	100.69276				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF074 On 28/02/2022 Spot Bond					0.00000	100.65552				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF075 On 28/02/2022 Spot Bond					0.00000	100.65552				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	130.88331				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.70325				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.83224				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.83377				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.76797				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.63145				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B1' On 22/05/2052 Spot Bond					0.00000	111.24030				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	100.89153				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.85534				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.69616				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.32321				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.71771				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02' On 31/10/2022 Spot Bond			6.79000	106.71845	6.79000	106.65940				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			2.98000	200.68323	2.98000	200.58688				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02' On 30/11/2028 Spot Bond			10.18500	111.61276	10.18500	111.52141				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	13.96708	100.00000	13.87404				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	100.43514				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.17772				0.00	0	
Total NTC23 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 NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.85424				0.00	750,000,000	750,000,000
Total NTC26 SPOT										0.00	750,000,000	750,000,000
Total For NTC26										0.00	750,000,000	750,000,000
NTC27 On 12/06/2023 Spot Bond					0.00000	100.46576				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.47177				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.35563				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	100.55428				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.66114				0.00	0	19,000,000,000
Total NTC32 SPOT										0.00	0	19,000,000,000
Total For NTC32										0.00	0	19,000,000,000
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.39147				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.67036				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.08000	104.10221	6.08000	104.05073				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.37500	113.56275	7.37500	113.49461				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000
OML09 On 14/09/2022 Spot Bond			6.30500	106.64821	6.30500	106.59336				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.34000	113.21155	8.34000	113.13492				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.41712				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.25050				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.33237				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.79481				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.80366				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.71756				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.39222				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.72797				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.74048				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.06660				0.00	0	380,000,00
Total PMM57 SPOT										0.00	0	380,000,00
Total For PMM57										0.00	0	380,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
PRE2A On 20/02/2022 Spot Bond					0.00000	100.82655				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.92756				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.94198				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.95641				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.75500	111.82975	7.88500	111.20099			800,585,043,047,000.00	1,779,572,539,400	772,357,303,00	
Total R186 SPOT									10,585,043,047,000.00	779,572,539,400	772,357,303,00	
Total For R186									10,585,043,047,000.00	779,572,539,400	772,357,303,00	
R197 On 07/12/2023 Spot Bond			1.70100	320.93927	1.70000	320.82434			53,759,527,340,400.00	31,604,660,400	98,755,767,20	
Total R197 SPOT									53,759,527,340,400.00	31,604,660,400	98,755,767,20	
Total For R197									53,759,527,340,400.00	31,604,660,400	98,755,767,20	
R202 On 07/12/2033 Spot Bond			3.82500	244.45863	3.81000	244.67639			45,968,850,000,000.00	12,018,000,000	165,478,660,80	
Total R202 SPOT									15,968,850,000,000.00	12,018,000,000	165,478,660,80	
Total For R202									15,968,850,000,000.00	12,018,000,000	165,478,660,80	
R2023 On 28/02/2023 Spot Bond			5.07000	105.83982	5.12000	105.74072			231,118,994,028,000.00	45,585,600,400	402,677,275,10	
Total R2023 SPOT									31,118,994,028,000.00	45,585,600,400	402,677,275,10	
Total For R2023									31,118,994,028,000.00	45,585,600,400	402,677,275,10	
R2030 On 31/01/2030 Spot Bond			9.38000	96.01873	9.52000	95.21082			672,364,555,610,000.00	2,417,096,434,500	2,420,146,241,80	
Total R2030 SPOT									7,236,455,610,000.00	417,096,434,500	420,146,241,80	
Total For R2030									7,236,455,610,000.00	417,096,434,500	420,146,241,80	
R2032 On 31/03/2032 Spot Bond			9.85000	92.29453	9.99500	91.36969			078,135,677,995,000.00	414,023,926,700	354,362,183,50	
Total R2032 SPOT									8,135,677,995,000.00	414,023,926,700	354,362,183,50	
Total For R2032									8,135,677,995,000.00	414,023,926,700	354,362,183,50	
R2035 On 28/02/2035 Spot Bond			10.37500	92.76642	10.51000	91.81210			994,702,004,437,500.00	385,031,518,500	248,856,270,60	
Total R2035 SPOT									14,702,004,437,500.00	385,031,518,500	248,856,270,60	
Total For R2035									14,702,004,437,500.00	385,031,518,500	248,856,270,60	
R2037 On 31/01/2037 Spot Bond			10.60500	88.26609	10.75000	87.24828			434,471,506,683,000.00	323,853,984,600	1,056,466,865,30	
Total R2037 SPOT									14,471,506,683,000.00	323,853,984,600	1,056,466,865,30	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2037									14,471,506,683,000.00	323,853,984,600	056,466,865,30
R2040 On 31/01/2040 Spot Bond			10.69500	90.72067	10.83500	89.66087			333,422,824,736,000.00	405,182,124,800	1,026,002,114,70
Total R2040 SPOT									13,422,824,736,000.00	405,182,124,800	026,002,114,70
Total For R2040									13,422,824,736,000.00	405,182,124,800	026,002,114,70
R2044 On 31/01/2044 Spot Bond			10.73500	87.38870	10.88000	86.27782			827,010,580,030,000.00	542,804,898,000	1,421,255,686,10
Total R2044 SPOT									17,010,580,030,000.00	542,804,898,000	421,255,686,10
Total For R2044									17,010,580,030,000.00	542,804,898,000	421,255,686,10
R2048 On 28/02/2048 Spot Bond			10.68500	86.42466	10.82500	85.31748			217,747,584,500,000.00	3,857,533,700,000	1,504,917,343,60
Total R2048 SPOT									17,747,584,500,000.00	857,533,700,000	504,917,343,60
Total For R2048									17,747,584,500,000.00	857,533,700,000	504,917,343,60
R209 On 31/03/2036 Spot Bond			10.35500	71.66205	10.50000	70.78026			079,745,094,591,000.00	104,272,824,200	534,324,354,10
Total R209 SPOT									19,745,094,591,000.00	104,272,824,200	534,324,354,10
Total For R209									19,745,094,591,000.00	104,272,824,200	534,324,354,10
R210 On 31/03/2028 Spot Bond			3.00000	214.04892	3.00000	213.94578			12,072,437,700,000.00	4,024,145,900	127,794,583,40
Total R210 SPOT									12,072,437,700,000.00	4,024,145,900	127,794,583,40
Total For R210									12,072,437,700,000.00	4,024,145,900	127,794,583,40
R212 On 31/01/2022 Spot Bond			1.60000	177.53212	1.60000	177.46682			488,000,000,000,000.00	930,000,000,000	479,600,000,00
Total R212 SPOT									18,000,000,000,000.00	930,000,000,000	479,600,000,00
Total For R212									18,000,000,000,000.00	930,000,000,000	479,600,000,00
R213 On 28/02/2031 Spot Bond			9.65000	86.84255	9.80000	85.97731			640,515,645,545,000.00	170,001,621,300	629,924,028,50
Total R213 SPOT									10,515,645,545,000.00	170,001,621,300	629,924,028,50
Total For R213									10,515,645,545,000.00	170,001,621,300	629,924,028,50
R214 On 28/02/2041 Spot Bond			10.68500	68.66840	10.83000	67.76392			800,013,340,000,000.00	1,010,764,000,000	825,683,308,30
Total R214 SPOT									10,013,340,000,000.00	010,764,000,000	325,683,308,30
Total For R214									10,013,340,000,000.00	010,764,000,000	325,683,308,30
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.26621			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.98170			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.59775			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.75618			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.86752				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.35440				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.05762				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.39338				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.34827				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.36378				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.24689				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.73204				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.53949				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.80600				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.24516				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED13 On 13/05/2026 Spot Bond					0.00000	101.17186				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.45803				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.63941				0.00	0	250,000,00
Total RED151 SPOT										0.00	0	250,000,00
Total For RED151										0.00	0	250,000,00
RED16 On 07/12/2022 Spot Bond					0.00000	100.97762				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.56439				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.93327				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.95070				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.02770				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	99.91836				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.03372				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.04340				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.71330				0.00	0	
Total RES41 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 RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.33284				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	99.84378				0.00	0	300,000,00
Total RES50 SPOT										0.00	0	300,000,00
Total For RES50										0.00	0	300,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	101.00221				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.40265				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.80000	105.72434	6.80000	105.66609				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.05500	92.72861	12.05500	92.63920				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.10000	98.12378	11.10000	98.03646				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.55086				0.00	200,000,000	200,000,00
Total RWL26 SPOT										0.00	200,000,000	200,000,00
Total For RWL26										0.00	200,000,000	200,000,00
RWL28 On 30/06/2028 Spot Bond			10.21000	98.12505	10.21000	98.04456				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.28000	103.81273	5.28000	103.76854				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.03250				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.08626				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.83500	109.72348	7.83500	109.65361				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.51844				0.00	0	60,000,00
Total SBS21 SPOT										0.00	0	60,000,00
Total For SBS21										0.00	0	60,000,00
SBS27 On 20/02/2024 Spot Bond			6.84000	110.43036	6.84000	110.36983				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.91500	102.21668	7.91500	102.15096				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.12000	108.11732	8.12000	108.04641				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.14500	110.39362	7.14500	110.32941				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.37500	108.82891	7.37500	108.76467				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.06500	108.15632	9.06500	108.07818				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.75000	105.13536	5.75000	105.08599				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS42 On 12/11/2025 Spot Bond			7.63500	111.70830	7.63500	111.63895				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.19500	113.90428	8.19500	113.82849				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.01500	109.24758	6.01500	109.19482				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.80192				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.09883				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.47500	104.54805	4.47500	104.50968				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.78000	6.78000	6.78000	110.06280				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.29055				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.94949				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.87925				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.06000	102.40238	5.06000	102.36065				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.88250				0.00	0	
Total SBS57 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 SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.16793				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.29489				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.63517				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.87177				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.13853				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.50881				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.43755				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.14850				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.05530				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.66891				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.10000	318.64961	2.10000	318.51940				0.00	0	50,000,00
Total SBSI11 SPOT										0.00	0	50,000,00
Total For SBSI11										0.00	0	50,000,00
SBSI14 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	221.64384				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.75228				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.77747				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.11948				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.61752				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.52378				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.35059				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	100.45505				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.04061				0.00	10,000,000,000	5,000,000,000
Total SBT201 SPOT										0.00	10,000,000,000	5,000,000,000
Total For SBT201										0.00	10,000,000,000	5,000,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	102.13615				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.49000	108.06523	6.49000	108.00836				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT204 On 16/04/2024 Spot Bond					0.00000	100.36253				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.70484				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.13367				0.00	0	300,000,00
Total SBT207 SPOT										0.00	0	300,000,00
Total For SBT207										0.00	0	300,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.14281				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.41377				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.54264				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.83732				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.86789				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.82500	101.52145	8.82500	101.45000				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.88493				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.92969				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.91766				0.00	0	
Total SLRA6 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 SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.90946				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.97491				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.89317				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.97491				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.95853				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.07302				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.92590				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.00762				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.99941				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.88000	108.80152	6.88000	108.74088				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.59693				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.72806				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.92026				0.00	1,000,000,000	500,000,00
Total SOLB01 SPOT										0.00	1,000,000,000	500,000,00
Total For SOLB01										0.00	1,000,000,000	500,000,00
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.05542				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.08117				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.73849				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.75581				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.30953				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.47415				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.40213				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.60793				0.00	0	300,000,00
Total SPG007 SPOT										0.00	0	300,000,00
Total For SPG007										0.00	0	300,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	100.32759				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.15641				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG010 On 01/12/2023 Spot Bond					0.00000	100.78735				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.25126				0.00	0	300,000,00
Total SSA07 SPOT										0.00	0	300,000,00
Total For SSA07										0.00	0	300,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.22076				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.10000	4.10000	4.10000	150.11120				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.86000	111.37890	7.86000	111.30815				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.29000	88.79584	9.29000	88.72905				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.38977				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.01473				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.52000	107.85885	6.52000	107.80182				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			4.82000	114.73821	4.82000	114.66654				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN044 On 09/02/2027 Spot Bond					0.00000	99.79644				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN046 On 30/04/2027 Spot Bond					0.00000	101.21139				0.00	0	
Total SSN046 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 SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.56820				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.73000	2.73000	2.73000	314.93255				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	101.20141				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.06911				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	100.12334				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.48500	3.48500	3.48500	152.79873				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	114.66654			330,792,744,000.00	68,629,200	34,314,600	
Total SSN063 SPOT									330,792,744,000.00	68,629,200	34,314,600	
Total For SSN063									330,792,744,000.00	68,629,200	34,314,600	
SSN06: On 31/03/2029 Spot Bond			4.39000	4.39000	4.39000	107.65606			0.00	0		
Total SSN064 SPOT									0.00	0		
Total For SSN064									0.00	0		
SSN06: On 31/03/2028 Spot Bond			4.18000	4.18000	4.18000	200.23547			0.00	0		
Total SSN065 SPOT									0.00	0		
Total For SSN065									0.00	0		
SSN06: On 28/05/2023 Spot Bond					0.00000	100.73809			0.00	0		
Total SSN068 SPOT									0.00	0		
Total For SSN068									0.00	0		
SSN06: On 28/05/2023 Spot Bond					0.00000	100.72432			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN070 On 28/02/2022 Spot Bond					0.00000	100.69043				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.48605				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.47465				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	101.17760				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	101.05954				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.40303				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.01515				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.75561				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.54905				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.06619				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.68500	4.68500	4.68500	225.11987				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 21/12/2026 Spot Bond					0.00000	99.32818				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.21695				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.59676				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.79543				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.62248				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.18500	91.88938	10.18500	91.81498				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.46494				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.33000	96.19234	4.33000	198.56579				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.86500	92.26905	4.86500	221.33101			227,722,866,000.00	46,808,400	23,404,200	
Total SSN105 SPOT									227,722,866,000.00	46,808,400	23,404,200	
Total For SSN105									227,722,866,000.00	46,808,400	23,404,200	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.94519				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.89947				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	100.28166				0.00	0	
Total SSN111 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 SSN111										0.00	0	
SSN12: On 11/03/2022 Spot Bond					0.00000	100.42489				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.57752				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	95.93135				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.32189				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.03020				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 18/01/2022 Spot Bond					0.00000	101.26433				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN13: On 19/01/2022 Spot Bond					0.00000	101.19965				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	101.33766				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.64746				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	101.47621				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	101.11003				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	101.46869				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 18/02/2022 Spot Bond					0.00000	100.75474				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14 On 18/02/2022 Spot Bond					0.00000	100.74693				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN14 On 28/02/2022 Spot Bond					0.00000	100.66949				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.60059				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	
SST201 On 08/12/2026 Spot Bond					0.00000	100.61690				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.35500	104.69031	8.35500	104.61972				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.67491				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.74279				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.73990				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.77583				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A22 On 21/02/2026 Spot Bond					0.00000	100.76140				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.90940	7.21000	102.84999				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.35806	7.72000	102.23034				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.51098				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.47602				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.74659				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.05320				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.46603				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.39876				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.95916				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.72052				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.31427				0.00	0	
Total TFS162 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 TFS162										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	100.10447				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.57562				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.91436				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.09336				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.22465				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.23612				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.59367				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.62069				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.44031				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	100.74100				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.77028				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.73850				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.83671				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.99023				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.01866				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.90455				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.13155				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.86991				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	101.93351				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	101.45512				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D2 On 21/11/2022 Spot Bond					0.00000	101.17704				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2022 Spot Bond					0.00000	100.87250				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.01281				0.00	0	300,000,00
Total TH16A2 SPOT										0.00	0	300,000,00
Total For TH16A2										0.00	0	300,000,00
TH16A On 21/08/2024 Spot Bond			8.49000	103.42388	8.49000	103.35380				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.92331				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.78326				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.74715				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.77893				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	102.32586	5.76000	102.27850				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.81070				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.86267				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.86556				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.85546				0.00	0	
Total TH16C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.92473				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.90597				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.16548				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.28786				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.21588				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.84074				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.81910				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.89264				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.85948				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.15763				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.10439				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.66042				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.67491				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.50053				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.22000	105.04872	6.22000	104.99541				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.87000	109.94382	6.87000	109.88229				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.45013				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.10209				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.35500	104.74082	8.35500	104.67018				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.39936				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.42911				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.94554				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.95889				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN23 On 06/11/2023 Spot Bond			6.77000	108.85347	6.77000	108.79343				0.00	0	1,110,000,00
Total TN23 SPOT										0.00	0	1,110,000,00
Total For TN23										0.00	0	1,110,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	33.39394	100.00000	33.17027				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.66500	106.41283	8.66500	106.33926			2,434,725,493,500.00		280,983,900	1,704,500,00
Total TN25 SPOT									2,434,725,493,500.00		280,983,900	1,704,500,00
Total For TN25									2,434,725,493,500.00		280,983,900	1,704,500,00
TN25/R On 19/08/2025 Spot Bond			100.00000	18.17578	100.00000	18.05601				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.75500	97.81801	9.75500	97.74084				0.00	0	18,553,500,00
Total TN27 SPOT										0.00	0	18,553,500,00
Total For TN27										0.00	0	18,553,500,00
TN27/R On 14/11/2027 Spot Bond			100.00000	11.08236	100.00000	11.00814				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.07000	99.71168	11.07000	99.62317				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.34720	8.00000	118.27071				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.02000	93.53625	12.02000	93.44630			24,040,000,000,000.00		2,000,000,000	2,000,000,00
Total TN40 SPOT									24,040,000,000,000.00		2,000,000,000	2,000,000,00
Total For TN40									24,040,000,000,000.00		2,000,000,000	2,000,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.91844	10.75000	102.82966				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	100.37305				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.66230				0.00	0	
Total TR5A12 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 TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.37699				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.69445				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.61000	100.38613	7.61000	100.51428				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM: On 20/06/2022 Spot Bond					0.00000	100.32355				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM: On 20/12/2022 Spot Bond					0.00000	100.58396				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.27660				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.23000	103.79410	6.23000	103.74134				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.86835				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.12264				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.54532				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.01390				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.01443				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.52000	107.95978	6.52000	107.90271				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.01390				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.01443				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.25074	8.62000	102.17964				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.80215				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.67247				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.42502				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.72670				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.53641				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.96787				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	99.59998				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP257 On 11/03/2022 Spot Bond					0.00000	99.24042				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	99.15871				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	98.44723				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	96.57567				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.77234				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.53357				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.33206				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	101.03418				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.96673				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.89390				0.00	0	
Total TWC390 SPOT										0.00	0	
Total For TWC390										0.00	0	
TWC39 On 04/02/2022 Spot Bond					0.00000	100.80030				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	100.63164				0.00	0	
Total TWC392 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TWC392									0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.58397			0.00	0	
Total TWC393 SPOT									0.00	0	
Total For TWC393									0.00	0	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.45465			0.00	0	
Total TWC394 SPOT									0.00	0	
Total For TWC394									0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.36920			0.00	0	
Total TWC395 SPOT									0.00	0	
Total For TWC395									0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.04824			0.00	0	
Total TWC396 SPOT									0.00	0	
Total For TWC396									0.00	0	
UG26 On 09/03/2026 Spot Bond			10.18500	107.75826	10.18500	107.66958			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.85224			0.00	0	
Total UU1A01 SPOT									0.00	0	
Total For UU1A01									0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.95855			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.00762			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.22007			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.04991			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.32263			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.74892			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.82975			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.86242			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.72314			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.72807			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.50561			0.00	0	550,000,00
Total WHL03 SPOT									0.00	0	550,000,00
Total For WHL03									0.00	0	550,000,00
Total for SPOT									1.16e+017	774,378,158,200	357,670,145,200
Total for SPOT :									1.16e+017	774,378,158,200	357,670,145,200
Total Futures									1.16e+017	774,378,189,370	357,671,222,000
Total Options									0.00	0	126,500,000
Grand Total:									1.16e+017	774,378,189,370	357,671,348,600