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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/01/2022

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			11.40569	78.22594	11.36288	78.44952			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.63545	75.42562	11.59073	75.65251			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.87101	76.41787	11.82432	76.64790			0.00	0	
ES33	On	03/11/2022	Bond Future			12.10993	73.65733	12.06120	73.89056			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/02/2022	Bond Future			11.85032	76.93377	11.80726	77.19248			0.00	0	3,51
ES42	On	05/05/2022	Bond Future			12.06585	73.63725	12.02084	73.89966			0.00	0	1,18
ES42	On	04/08/2022	Bond Future			12.28096	74.60641	12.23398	74.87247			0.00	0	
ES42	On	03/11/2022	Bond Future			12.49955	71.34269	12.45049	71.61242			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	03/02/2022	Bond Future			155.33559	155.33559	155.28653	155.28653			0.00	0	5,04
I2025	On	05/05/2022	Bond Future			157.27831	157.27831	157.22957	157.22957			0.00	0	6,1
I2025	On	04/08/2022	Bond Future			157.73268	157.73268	157.68362	157.68362			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			159.83490	159.83490	159.78550	159.78550			0.00	0	
Total I2025 Future												0.00	0	5,71
Total For I2025												0.00	0	5,71
I2029	On	03/02/2022	Bond Future			114.14636	114.14636	114.14093	114.14093			0.00	0	3,8
I2029	On	05/05/2022	Bond Future			114.37272	114.37272	114.36793	114.36793			0.00	0	2,1
I2029	On	04/08/2022	Bond Future			115.87681	115.87681	115.87216	115.87216			0.00	0	
I2029	On	03/11/2022	Bond Future			116.19582	116.19582	116.19129	116.19129			0.00	0	
Total I2029 Future												0.00	0	6,0
Total For I2029												0.00	0	6,0
I2033	On	03/02/2022	Bond Future			112.20387	112.20387	112.52389	112.52389			0.00	0	7,2
I2033	On	05/05/2022	Bond Future			112.32354	112.32354	112.64818	112.64818			0.00	0	2,5
I2033	On	04/08/2022	Bond Future			113.80054	113.80054	114.12976	114.12976			0.00	0	
I2033	On	03/11/2022	Bond Future			114.01079	114.01079	114.34459	114.34459			0.00	0	
Total I2033 Future												0.00	0	9,8
Total For I2033												0.00	0	9,8
I2038	On	03/02/2022	Bond Future			126.31991	126.31991	126.80389	126.80389			0.00	0	5,4
I2038	On	05/05/2022	Bond Future			127.89979	127.89979	128.39051	128.39051			0.00	0	1,3
I2038	On	04/08/2022	Bond Future			127.76615	127.76615	128.26361	128.26361			0.00	0	
I2038	On	03/11/2022	Bond Future			129.46914	129.46914	129.97347	129.97347			0.00	0	
Total I2038 Future												0.00	0	6,7
Total For I2038												0.00	0	6,7
I2046	On	03/02/2022	Bond Future			116.22387	116.22387	117.19927	117.19927			0.00	0	15,0
I2046	On	05/05/2022	Bond Future			115.79000	115.79000	116.77822	116.77822			149,948,050.00	1,295	5,9
I2046	On	04/08/2022	Bond Future			117.31279	117.31279	118.31445	118.31445			0.00	0	
I2046	On	03/11/2022	Bond Future			116.95116	116.95116	117.96632	117.96632			0.00	0	
Total I2046 Future												149,948,050.00	1,295	20,9
Total For I2046												149,948,050.00	1,295	20,9
I2050	On	03/02/2022	Bond Future			118.75604	118.75604	118.97359	118.97359			0.00	0	9,0
I2050	On	05/05/2022	Bond Future			120.24122	120.24122	120.46206	120.46206			0.00	0	7,
I2050	On	04/08/2022	Bond Future			119.80647	119.80647	120.03032	120.03032			0.00	0	
I2050	On	03/11/2022	Bond Future			121.40341	121.40341	121.63052	121.63052			0.00	0	
Total I2050 Future												0.00	0	9,7
Total For I2050												0.00	0	9,7
R186	On	03/02/2022	Bond Future			7.82671	112.04028	7.80354	112.13868		5.28	1,474,562,125.08	13,161	55,7
R186	On	05/05/2022	Bond Future			8.02451	113.41364	7.99955	113.51392		5.24	0.00	0	17,4
R186	On	04/08/2022	Bond Future			8.23128	109.59111	8.20440	109.69299		5.27	0.00	0	
R186	On	03/11/2022	Bond Future			8.44311	111.02737	8.41415	111.13077		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												1,474,562,125.08	13,161	73,21	
R186	On	03/02/2022	Bond Future	7.28	Call			34.83000	0.03483	26,270	5.13		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,287.73000	2.28773	2,377,570	5.13		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			37.30000	0.03730	28,240	5.13		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,246.64000	2.24664	2,335,980	5.13		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			39.95000	0.03995	30,380	5.13		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,205.74000	2.20574	2,294,570	5.13		0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			162.84000	0.16284	169,750	5.75		0.00	0	4%
R186	On	05/05/2022	Bond Future	8.31	Call			2,029.77000	2.02977	1,959,490	5.26		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			790.59000	0.79059	820,590	5.26		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,055.94000	2.05594	1,985,240	5.27		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			777.14000	0.77714	806,720	5.27		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,135.87000	2.13587	2,063,930	5.28		0.00	0	4%
R186	On	05/05/2022	Bond Future	8.35	Put			738.31000	0.73831	766,650	5.28		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,059.10000	1.05910	1,009,370	5.09		0.00	0	4%
R186	On	05/05/2022	Bond Future	7.88	Put			1,541.02000	1.54102	1,591,570	5.09		0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,607.59000	1.60759	1,544,910	5.20		0.00	0	4%
R186	On	05/05/2022	Bond Future	8.14	Put			1,044.79000	1.04479	1,082,390	5.20		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,003.53000	2.00353	1,933,670	5.26		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			803.99000	0.80399	834,410	5.26		0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			71.07000	0.07107	64,410	5.01		0.00	0	3,6%
R186	On	05/05/2022	Bond Future	6.73	Put			5,326.72000	5.32672	5,420,340	5.01		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			274.83000	0.27483	254,730	4.79		0.00	0	4%
R186	On	05/05/2022	Bond Future	7.28	Put			3,215.81000	3.21581	3,295,990	4.79		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			462.11000	0.46211	432,960	4.89		0.00	0	3,6%
R186	On	05/05/2022	Bond Future	8.64	Call			2,979.23000	2.97923	2,897,030	5.41		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			442.01000	0.44201	460,090	5.41		0.00	0	4,0%
R186	On	05/05/2022	Bond Future	8.94	Call			3,956.04000	3.95604	3,866,540	5.60		0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			255.66000	0.25566	266,440	5.60		0.00	0	4%
R186	On	05/05/2022	Bond Future	9.18	Call			4,782.36000	4.78236	4,688,990	5.75		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			2,575.85000	2.57585	2,646,980	4.89		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Put			2,194.04000	2.19404	2,249,560	5.14		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,853.91000	1.85391	1,903,040	5.22		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			6,075.28000	6.07528	5,983,080	6.22		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			300.42000	0.30042	310,100	6.22		0.00	0	3,6%
R186	On	04/08/2022	Bond Future	6.96	Call			190.89000	0.19089	178,600	4.60		0.00	0	3,6%
R186	On	04/08/2022	Bond Future	6.96	Put			5,041.53000	5.04153	5,131,120	4.60		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,262.16000	1.26216	1,215,800	5.14		0.00	0	3,6%
R186	On	04/08/2022	Bond Future	8.14	Call			1,590.70000	1.59070	1,537,590	5.22		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	04/08/2022	Bond Future	8.14	Put		1,835.29000	1.83529	1,884,060	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,609.93000	1.60993	1,556,450	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		1,816.49000	1.81649	1,864,890	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		1,571.28000	1.57128	1,518,530	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,287.20000	2.28720	2,227,630	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,803.23000	1.80323	1,847,060	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,246.65000	2.24665	2,187,650	5.11	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,833.76000	1.83376	1,878,160	5.11	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,266.89000	2.26689	2,207,600	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		1,818.45000	1.81845	1,862,560	5.12	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											1,474,562,125.08	13,161	97,92
R197	On	03/02/2022	Bond Future			321.82133	321.82133	321.84524	321.84524		0.00	0	1,11
R197	On	05/05/2022	Bond Future			325.84589	325.84589	325.87207	325.87207		0.00	0	4,
R197	On	04/08/2022	Bond Future			321.75588	321.75588	321.78307	321.78307		0.00	0	
R197	On	03/11/2022	Bond Future			326.04509	326.04509	326.07322	326.07322		0.00	0	
Total R197 Future											0.00	0	1,60
Total For R197											0.00	0	1,60
R202	On	03/02/2022	Bond Future			243.52430	243.52430	245.14859	245.14859		327,053,134.90	1,343	6,62
R202	On	05/05/2022	Bond Future			246.56990	246.56990	248.21603	248.21603		101,833,368.70	413	1,14
R202	On	04/08/2022	Bond Future			245.36389	245.36389	247.03202	247.03202		0.00	0	
R202	On	03/11/2022	Bond Future			248.63408	248.63408	250.32506	250.32506		0.00	0	
Total R202 Future											428,886,503.60	1,756	7,76
Total For R202											428,886,503.60	1,756	7,76
R2023	On	03/02/2022	Bond Future			5.14009	106.08975	5.09910	106.13220	1.05	0.00	0	16,4
R2023	On	05/05/2022	Bond Future			5.19394	103.47849	5.13910	103.52213	0.90	0.00	0	4,20
R2023	On	04/08/2022	Bond Future			5.19273	104.81420	5.11199	104.85865	0.61	0.00	0	
R2023	On	03/11/2022	Bond Future			5.10173	102.27394	4.95542	102.31917	0.36	0.00	0	
Total R2023 Future											0.00	0	20,62
R2023	On	03/02/2022	Bond Future	5.06	Call		80.75000	0.08075	61,480	0.96	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		121.27000	0.12127	144,450	0.96	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		85.86000	0.08586	65,850	0.96	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		116.02000	0.11602	138,460	0.96	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		91.05000	0.09105	70,300	0.97	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		110.84000	0.11084	132,540	0.97	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		21.49000	0.02149	24,560	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		938.27000	0.93827	897,630	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		20.98000	0.02098	23,980	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 Intere
R2023	On	05/05/2022	Bond Future	6.31	Call			945.70000	0.94570	904,990	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			20.57000	0.02057	23,500	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			930.93000	0.93093	890,360	1.11	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			555.05000	0.55505	518,540	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			51.85000	0.05185	59,790	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			559.75000	0.55975	523,140	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			51.09000	0.05109	58,930	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			564.45000	0.56445	527,740	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			50.34000	0.05034	58,080	0.70	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			27.91000	0.02791	34,840	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			427.40000	0.42740	389,250	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			28.59000	0.02859	35,670	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			430.02000	0.43002	391,780	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			28.15000	0.02815	35,140	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			432.85000	0.43285	394,550	0.41	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	20,62
R2030	On	03/02/2022	Bond Future			9.45788	92.13322	9.42983	92.27998		8.79	726,470,439.70	7,885	81,75
R2030	On	05/05/2022	Bond Future			9.66149	93.26289	9.63199	93.41202		8.60	0.00	0	23,54
R2030	On	04/08/2022	Bond Future			9.87571	90.46102	9.84468	90.61229		8.59	0.00	0	
R2030	On	03/11/2022	Bond Future			10.08089	91.64689	10.04832	91.80031		8.32	0.00	0	
Total R2030 Future												726,470,439.70	7,885	105,34
R2030	On	03/02/2022	Bond Future	8.85	Put			3,141.46000	3.14146	3,277,490	8.20	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call			2,109.03000	2.10903	1,976,160	9.19	0.00	0	95
R2030	On	03/02/2022	Bond Future	9.80	Put			196.12000	0.19612	210,010	9.19	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call			2,548.98000	2.54898	2,410,610	9.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			128.06000	0.12806	136,450	9.36	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call			7,069.07000	7.06907	6,922,270	10.67	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			0.76000	0.00076	0,720	10.67	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call			843.20000	0.84320	750,110	8.74	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			737.64000	0.73764	791,310	8.74	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,321.29000	1.32129	1,207,100	8.91	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			435.53000	0.43553	468,100	8.91	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			2,023.91000	2.02391	1,892,410	9.15	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			213.05000	0.21305	228,310	9.15	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call			709.98000	0.70998	624,960	8.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put			866.39000	0.86639	928,130	8.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			788.29000	0.78829	698,380	8.72	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			787.40000	0.78740	844,250	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		815.52000	0.81552	724,010	8.73	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		762.28000	0.76228	817,530	8.73	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call		186.72000	0.18672	150,780	8.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put		1,935.09000	1.93509	2,045,910	8.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.20	Call		311.12000	0.31112	259,830	8.47	0.00	0	98
R2030	On	03/02/2022	Bond Future	9.20	Put		1,524.97000	1.52497	1,620,440	8.47	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call		590.27000	0.59027	513,640	8.63	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		0.73000	0.00073	0,410	8.09	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		5,658.61000	5.65861	5,805,050	8.09	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Call		27.69000	0.02769	19,730	8.18	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Put		3,403.24000	3.40324	3,542,040	8.18	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		39.59000	0.03959	28,860	8.20	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.35	Put		1,009.60000	1.00960	1,079,730	8.63	0.00	0	10
R2030	On	05/05/2022	Bond Future	10.19	Call		3,542.38000	3.54238	3,426,700	8.99	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		773.42000	0.77342	806,870	8.99	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		3,579.24000	3.57924	3,463,110	9.00	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		761.65000	0.76165	794,650	9.00	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.81	Call		339.61000	0.33961	312,150	7.92	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.89	Call		416.74000	0.41674	384,780	7.98	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		4,272.05000	4.27205	4,389,220	7.98	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call		1,111.85000	1.11185	1,049,080	8.32	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		2,553.20000	2.55320	2,639,560	8.32	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Call		16.90000	0.01690	14,710	8.21	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put		1,112.69000	1.11269	1,158,670	8.74	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Put		10,322.85000	10.32285	10,469,790	8.21	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		59.41000	0.05941	52,850	8.08	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put		8,024.03000	8.02403	8,166,600	8.08	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		145.83000	0.14583	131,850	7.97	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		6,275.23000	6.27523	6,410,380	7.97	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put		4,622.85000	4.62285	4,744,520	7.92	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		3,616.24000	3.61624	3,499,650	9.01	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		750.05000	0.75005	782,590	9.01	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		6,988.41000	6.98841	6,848,450	10.03	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		204.94000	0.20494	214,110	10.03	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		2,704.06000	2.70406	2,600,910	8.74	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put		4,747.67000	4.74767	4,858,520	7.98	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,593.14000	1.59314	1,526,940	8.32	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,095.78000	3.09578	3,180,850	8.32	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,613.93000	1.61393	1,547,180	8.32	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		3,066.75000	3.06675	3,151,270	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			213.56000	0.21356	198,720	8.09	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call			1,634.87000	1.63487	1,567,590	8.33	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,037.90000	3.03790	3,121,890	8.33	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			5,904.15000	5.90415	5,778,150	9.49	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			708.89000	0.70889	734,160	9.49	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			761.28000	0.76128	720,860	7.98	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			8,168.45000	8.16845	8,304,880	8.09	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,631.26000	2.63126	2,700,480	8.23	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,805.45000	2.80545	2,720,820	8.23	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,609.17000	2.60917	2,677,960	8.23	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			2,830.84000	2.83084	2,745,780	8.24	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,587.55000	2.58755	2,655,910	8.24	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			2,780.50000	2.78050	2,696,300	8.23	0.00	0	
Total R2030 Option												0.00	0	24,82
Total For R2030												726,470,439.70	7,885	130,16
R2032	On	03/02/2022	Bond Future			9.92624	92.38490	9.89814	92.54951		9.82	1,919,388,682.40	20,776	106,74
R2032	On	05/05/2022	Bond Future			10.11922	89.37034	10.08982	89.53750		9.91	1,914,133,942.12	21,418	44,74
R2032	On	04/08/2022	Bond Future			10.31565	90.52427	10.28491	90.69388		9.48	0.00	0	
R2032	On	03/11/2022	Bond Future			10.51311	87.56226	10.48100	87.73423		9.55	0.00	0	
Total R2032 Future												3,833,522,624.52	42,194	151,48
R2032	On	03/02/2022	Bond Future	8.91	Call			0.98000	0.00098	0,550	8.78	0.00	0	18
R2032	On	03/02/2022	Bond Future	8.91	Put			6,055.36000	6.05536	6,219,540	8.78	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			9.05000	0.00905	5,910	8.83	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.95	Call			5,903.48000	5.90348	5,738,910	11.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			8.39000	0.00839	8,430	11.49	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			6,853.98000	6.85398	6,689,300	11.68	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Call			4,308.14000	4.30814	4,145,180	11.01	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			39.83000	0.03983	41,480	11.01	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			4,361.12000	4.36112	4,198,040	11.03	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			2,148.93000	2.14893	2,274,660	9.09	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Call			5,637.86000	5.63786	5,473,380	11.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			10.97000	0.01097	11,100	11.41	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call			3,210.87000	3.21087	3,052,680	10.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			106.75000	0.10675	113,170	10.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			3,262.24000	3.26224	3,103,700	10.66	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			2.88000	0.00288	2,810	11.68	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.53	Call			3,676.88000	3.67688	3,516,030	10.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			71.22000	0.07122	74,980	10.82	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.35	Call			2,755.60000	2.75560	2,601,410	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			156.96000	0.15696	167,380	10.44	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			3,108.55000	3.10855	2,951,130	10.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			37.90000	0.03790	39,430	11.03	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.43	Call			3,159.64000	3.15964	3,001,820	10.62	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			111.49000	0.11149	118,280	10.62	0.00	0	
R2032	On	03/02/2022	Bond Future	9.90	Call			881.40000	0.88140	780,380	9.66	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			870.49000	0.87049	934,080	9.66	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.04	Call			1,365.69000	1.36569	1,241,570	9.88	0.00	0	10
R2032	On	03/02/2022	Bond Future	10.45	Put			102.20000	0.10220	108,270	10.66	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.14	Call			1,773.53000	1.77353	1,636,490	10.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			369.86000	0.36986	397,430	10.04	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.62	Call			260.24000	0.26024	212,760	9.19	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.62	Put			1,911.60000	1.91160	2,028,730	9.19	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			337.53000	0.33753	280,830	9.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			116.42000	0.11642	123,610	10.59	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			630.87000	0.63087	546,900	9.52	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			1,149.82000	1.14982	1,230,460	9.52	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.14	Put			4,606.83000	4.60683	4,768,300	8.83	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			196.42000	0.19642	157,540	9.09	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			1,689.06000	1.68906	1,796,970	9.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.04	Put			538.79000	0.53879	579,280	9.88	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			208.11000	0.20811	167,580	9.11	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			2,100.28000	2.10028	2,224,360	9.11	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			469.52000	0.46952	490,680	10.98	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call			714.22000	0.71422	664,240	9.05	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.29	Call			2,581.25000	2.58125	2,473,270	9.95	0.00	0	99
R2032	On	05/05/2022	Bond Future	10.29	Put			1,451.33000	1.45133	1,510,510	9.95	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			506.76000	0.50676	529,570	10.90	0.00	0	99
R2032	On	05/05/2022	Bond Future	11.02	Call			5,567.50000	5.56750	5,421,810	10.96	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			476.68000	0.47668	498,150	10.96	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			5,612.91000	5.61291	5,466,910	10.98	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			6,299.91000	6.29991	6,149,570	11.23	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			373.27000	0.37327	390,090	11.23	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.98	Call			5,386.85000	5.38685	5,242,500	10.90	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put			3,680.99000	3.68099	3,798,170	9.05	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			2,215.65000	2.21565	2,115,810	9.84	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.18	Put			1,704.23000	1.70423	1,771,550	9.84	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			5,658.27000	5.65827	5,511,940	11.00	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			462.36000	0.46236	483,190	11.00	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			1,133.73000	1.13373	1,077,120	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	Op Interr
R2032	On	04/08/2022	Bond Future	9.72	Put			4,329.93000	4.32993	4,442,930	8.73	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			2,277.52000	2.27752	2,190,250	9.24	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			2,748.31000	2.74831	2,830,650	9.24	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			2,305.44000	2.30544	2,217,560	9.25	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			608.36000	0.60836	630,600	10.78	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			8,750.60000	8.75060	8,597,460	11.18	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			2,720.61000	2.72061	2,802,340	9.25	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			285.60000	0.28560	265,560	8.50	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			7,967.25000	7.96725	8,116,820	8.50	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			449.56000	0.44956	466,030	11.18	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			2,333.80000	2.33380	2,245,300	9.26	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			2,693.40000	2.69340	2,774,510	9.26	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			7,490.15000	7.49015	7,342,780	10.78	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			3,469.44000	3.46944	3,367,580	9.49	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			2,516.52000	2.51652	2,586,630	9.49	0.00	0	
Total R2032 Option												0.00	0	12,24
Total For R2032												3,833,522,624.52	42,194	163,72
R2035	On	03/02/2022	Bond Future			10.46169	92.77543	10.42352	93.02270		11.00	1,290,784,557.59	13,913	88,55
R2035	On	05/05/2022	Bond Future			10.64971	89.43314	10.60992	89.68402		11.16	1,288,463,247.98	14,407	26,82
R2035	On	04/08/2022	Bond Future			10.84321	90.58768	10.80174	90.84197		10.68	0.00	0	
R2035	On	03/11/2022	Bond Future			11.03731	87.29323	10.99411	87.55106		10.81	0.00	0	
Total R2035 Future												2,579,247,805.57	28,320	115,41
R2035	On	03/02/2022	Bond Future	9.70	Call			15.37000	0.01537	9,530	9.95	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put			4,893.92000	4.89392	5,135,350	9.95	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			78.14000	0.07814	54,760	10.02	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.28	Call			5,350.32000	5.35032	5,105,850	12.62	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,003.07000	5.00307	4,759,750	12.50	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			2,372.89000	2.37289	2,564,430	10.25	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			7,934.55000	7.93455	7,687,390	13.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			2.74000	0.00274	2,850	13.27	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call			8,777.31000	8.77731	8,530,060	13.43	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			1.10000	0.00110	1,120	13.43	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.03	Call			3,913.82000	3.91382	3,677,230	12.15	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			30.85000	0.03085	33,650	12.62	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			5,639.91000	5.63991	5,394,720	12.71	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			24.19000	0.02419	26,270	12.71	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			5,987.21000	5.98721	5,741,380	12.82	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			18.00000	0.01800	19,440	12.82	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.35	Call			759.68000	0.75968	637,210	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			41.11000	0.04111	45,060	12.50	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			5,060.91000	5.06091	4,817,370	12.52	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			39.21000	0.03921	42,940	12.52	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,118.76000	5.11876	4,875,010	12.54	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			37.39000	0.03739	40,910	12.54	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call			481.76000	0.48176	390,000	10.54	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put			98.67000	0.09867	109,350	12.15	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			4,027.14000	4.02714	3,789,540	12.18	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			90.21000	0.09021	99,880	12.18	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.11	Call			4,369.47000	4.36947	4,129,330	12.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			68.72000	0.06872	75,850	12.30	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.34	Put			1,275.57000	1.27557	1,403,160	10.72	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put			1,238.72000	1.23872	1,363,520	10.74	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			1,724.09000	1.72409	1,537,030	11.20	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			525.34000	0.52534	585,550	11.20	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call			1,906.21000	1.90621	1,711,400	11.28	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			453.34000	0.45334	505,800	11.28	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.92	Put			3,433.92000	3.43392	3,657,810	10.02	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			237.11000	0.23711	181,380	10.25	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.24	Put			1,684.43000	1.68443	1,839,940	10.54	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			526.53000	0.52653	429,240	10.58	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			1,597.02000	1.59702	1,747,000	10.58	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			731.09000	0.73109	611,410	10.72	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			488.60000	0.48860	519,820	12.60	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Call			2,568.83000	2.56883	2,420,340	11.13	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.82	Call			2,939.06000	2.93906	2,779,720	11.24	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put			1,877.26000	1.87726	1,979,650	11.13	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			1,625.96000	1.62596	1,717,500	11.24	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Call			6,616.75000	6.61675	6,397,530	12.59	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			495.75000	0.49575	527,410	12.59	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			6,666.53000	6.66653	6,446,870	12.60	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			6,716.25000	6.71625	6,496,150	12.62	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			481.45000	0.48145	512,230	12.62	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			11,698.71000	11.69871	11,454,760	14.22	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			107.12000	0.10712	114,050	14.22	0.00	0	1,20
R2035	On	04/08/2022	Bond Future	10.74	Call			2,647.28000	2.64728	2,516,510	10.44	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			3,027.84000	3.02784	3,151,360	10.44	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			632.37000	0.63237	582,510	9.50	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call			2,340.00000	2.34000	2,218,390	10.33	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			3,342.00000	3.34200	3,474,680	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		352.21000	0.35221	320,960	9.51	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put		3,088.50000	3.08850	3,213,840	10.42	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,615.49000	2.61549	2,485,630	10.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		3,057.91000	3.05791	3,182,340	10.43	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		675.40000	0.67540	709,510	12.30	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		2,584.15000	2.58415	2,455,200	10.42	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put		8,692.94000	8.69294	8,915,980	9.51	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put		6,839.28000	6.83928	7,043,710	9.50	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		2,024.54000	2.02454	1,913,190	10.20	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put		3,717.41000	3.71741	3,860,350	10.20	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		3,992.91000	3.99291	3,829,230	10.80	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		2,008.78000	2.00878	2,099,390	10.80	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		8,586.35000	8.58635	8,366,170	12.30	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		3,833.05000	3.83305	3,683,820	10.73	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		2,907.84000	2.90784	3,016,440	10.73	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		3,766.54000	3.76654	3,618,750	10.71	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		2,959.24000	2.95924	3,069,280	10.71	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		3,799.73000	3.79973	3,651,210	10.72	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		2,933.45000	2.93345	3,042,760	10.72	0.00	0	
Total R2035 Option											0.00	0	15,40
Total For R2035											2,579,247,805.57	28,320	130,90
R2037	On	03/02/2022	Bond Future			10.69436	83.97424	10.65107	84.25563	12.18	151,909,400.16	1,809	116,50
R2037	On	05/05/2022	Bond Future			10.88216	85.00392	10.83708	85.28931	11.80	0.00	0	13,50
R2037	On	04/08/2022	Bond Future			11.07743	81.84514	11.03046	82.13442	11.91	0.00	0	
R2037	On	03/11/2022	Bond Future			11.26148	82.91831	11.21265	83.21157	11.48	0.00	0	
Total R2037 Future											151,909,400.16	1,809	130,12
R2037	On	03/02/2022	Bond Future	11.47	Put		37.04000	0.03704	41,730	13.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,016.31000	5.01631	4,740,140	13.85	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		40.70000	0.04070	45,920	13.85	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,073.90000	5.07390	4,797,460	13.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		38.83000	0.03883	43,780	13.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,131.50000	5.13150	4,854,800	13.90	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,532.40000	6.53240	6,285,020	13.26	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		512.53000	0.51253	550,540	13.26	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,433.71000	6.43371	6,187,390	13.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		527.42000	0.52742	566,490	13.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,482.98000	6.48298	6,236,120	13.24	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		519.87000	0.51987	558,400	13.24	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,245.74000	4.24574	4,054,940	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		1,891.73000	1.89173	1,990,210	12.09	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		678.54000	0.67854	619,610	10.59	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		6,734.24000	6.73424	6,964,590	10.59	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,420.20000	2.42020	2,280,270	11.52	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		3,229.98000	3.22998	3,377,240	11.54	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		3,469.26000	3.46926	3,297,380	11.87	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.89	Put		3,294.35000	3.29435	3,443,700	11.52	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,450.70000	2.45070	2,309,720	11.53	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		3,262.16000	3.26216	3,410,460	11.53	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put		2,371.63000	2.37163	2,489,030	11.87	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		6,480.91000	6.48091	6,252,520	12.89	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		1,082.62000	1.08262	1,143,510	12.89	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call		2,481.14000	2.48114	2,339,120	11.54	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		3,697.59000	3.69759	3,532,470	11.33	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		3,054.94000	3.05494	3,183,080	11.33	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		3,632.12000	3.63212	3,468,640	11.31	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		3,108.62000	3.10862	3,238,400	11.31	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		3,664.64000	3.66464	3,500,340	11.32	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		3,081.53000	3.08153	3,210,490	11.32	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											151,909,400.16	1,809	132,37
R2040	On	03/02/2022	Bond Future			10.77779	86.19788	10.73948	86.46674	12.73	33,099,985.92	384	87,96
R2040	On	05/05/2022	Bond Future			10.95872	87.25478	10.91882	87.52756	12.32	0.00	0	9,70
R2040	On	04/08/2022	Bond Future			11.14656	83.87470	11.10499	84.15122	12.44	0.00	0	
R2040	On	03/11/2022	Bond Future			11.32310	84.97456	11.27990	85.25487	11.98	0.00	0	
Total R2040 Future											33,099,985.92	384	97,65
R2040	On	03/02/2022	Bond Future	10.60	Call		593.06000	0.59306	482,790	11.88	0.00	0	2,00
R2040	On	03/02/2022	Bond Future	11.59	Put		29.33000	0.02933	32,210	14.26	0.00	0	
R2040	On	03/02/2022	Bond Future	10.60	Put		1,583.14000	1.58314	1,741,730	11.88	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,577.67000	5.57767	5,312,050	14.22	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		32.34000	0.03234	35,580	14.22	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,639.41000	5.63941	5,373,610	14.24	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		30.79000	0.03079	33,850	14.24	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		5,701.16000	5.70116	5,435,180	14.26	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		8,251.06000	8.25106	8,501,750	10.73	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,280.86000	1.28086	1,179,320	11.67	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		6,965.97000	6.96597	6,729,580	14.02	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		3,725.10000	3.72510	3,896,340	11.67	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		577.25000	0.57725	613,640	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		7,018.38000	7.01838	6,781,490	14.04	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		569.13000	0.56913	605,020	14.04	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		167.90000	0.16790	145,810	10.73	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		12,893.10000	12.89310	12,627,360	16.02	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		110.57000	0.11057	117,610	16.02	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Call		6,913.48000	6.91348	6,677,590	13.99	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		585.37000	0.58537	622,260	13.99	0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		282.08000	0.28208	255,460	11.12	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		10,532.45000	10.53245	10,782,350	11.12	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,817.44000	1.81744	1,709,510	11.77	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Put		3,330.56000	3.33056	3,465,470	12.21	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,861.40000	2.86140	2,718,810	12.22	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		4,587.87000	4.58787	4,756,460	11.77	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		3,296.58000	3.29658	3,430,510	12.22	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,895.14000	2.89514	2,751,570	12.23	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		3,263.13000	3.26313	3,396,080	12.23	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		8,013.76000	8.01376	7,784,190	14.02	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		950.66000	0.95066	997,610	14.02	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Call		2,828.10000	2.82810	2,686,490	12.21	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,983.42000	3.98342	3,824,170	11.88	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,271.95000	3.27195	3,393,010	11.88	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		4,018.95000	4.01895	3,858,910	11.89	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,243.34000	3.24334	3,363,610	11.89	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		4,054.61000	4.05461	3,893,790	11.90	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		3,214.93000	3.21493	3,334,420	11.90	0.00	0	
Total R2040 Option											0.00	0	6,90
Total For R2040											33,099,985.92	384	104,67
R2044	On	03/02/2022	Bond Future			10.82578	82.90390	10.77727	83.25072	13.34	0.00	0	59,70
R2044	On	05/05/2022	Bond Future			10.99798	83.92049	10.94751	84.27206	12.91	0.00	0	5,70
R2044	On	04/08/2022	Bond Future			11.17646	80.62255	11.12390	80.97889	13.05	0.00	0	
R2044	On	03/11/2022	Bond Future			11.34383	81.67976	11.28923	82.04095	12.56	0.00	0	
Total R2044 Future											0.00	0	65,44
R2044	On	03/02/2022	Bond Future	11.59	Call		5,542.91000	5.54291	5,202,320	15.00	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		36.43000	0.03643	42,660	15.00	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,605.11000	5.60511	5,264,210	15.02	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		34.73000	0.03473	40,650	15.02	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,667.30000	5.66730	5,326,100	15.05	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		33.11000	0.03311	38,730	15.05	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,902.51000	6.90251	6,602,030	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		608.38000	0.60838	659,470	14.71		0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,955.17000	6.95517	6,654,020	14.73		0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		599.96000	0.59996	650,380	14.73		0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,007.74000	7.00774	6,705,920	14.75		0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		591.54000	0.59154	641,290	14.75		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		3,193.86000	3.19386	3,363,800	12.88		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,961.27000	2.96127	2,777,400	12.85		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,260.91000	3.26091	3,433,380	12.85		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,995.90000	2.99590	2,810,760	12.86		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,227.12000	3.22712	3,398,320	12.86		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,030.96000	3.03096	2,844,560	12.88		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,026.93000	4.02693	3,823,490	12.47		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,297.00000	3.29700	3,454,750	12.47		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,062.94000	4.06294	3,858,470	12.48		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,267.66000	3.26766	3,424,380	12.48		0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		3,991.06000	3.99106	3,788,650	12.46		0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,326.57000	3.32657	3,485,350	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			10.77021	86.34220	10.72669	86.66340		13.05	2,158,555.00	25	192,28
R2048	On	05/05/2022	Bond Future			10.93155	82.98416	10.88628	83.30980		13.30	2,157,588.16	26	2,06
R2048	On	04/08/2022	Bond Future			11.09652	84.05551	11.04942	84.38552		12.75	0.00	0	
R2048	On	03/11/2022	Bond Future			11.26044	80.73865	11.21147	81.07316		12.94	0.00	0	
Total R2048 Future												4,316,143.16	51	194,34
R2048	On	03/02/2022	Bond Future	10.20	Put		4,133.35000	4.13335	4,431,420	12.01		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,261.69000	5.26169	4,948,670	15.07		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		60.79000	0.06079	68,970	15.07		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,325.10000	5.32510	5,011,690	15.10		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		58.17000	0.05817	65,960	15.10		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,388.49000	5.38849	5,074,710	15.13		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		55.64000	0.05564	63,060	15.13		0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,004.22000	1.00422	833,430	12.95		0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Put		1,202.28000	1.20228	1,352,690	12.95		0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call		1,874.04000	1.87404	1,638,210	13.41		0.00	0	90
R2048	On	03/02/2022	Bond Future	10.90	Put		607.73000	0.60773	693,100	13.41		0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		2,398.56000	2.39856	2,137,910	13.65		0.00	0	1,40
R2048	On	03/02/2022	Bond Future	11.00	Put		416.90000	0.41690	477,450	13.65		0.00	0	
R2048	On	03/02/2022	Bond Future	10.30	Call		134.50000	0.13450	93,680	12.12		0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.30	Put		3,402.28000	3.40228	3,682,660	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			251.76000	0.25176	185,290	12.34	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.40	Put			2,733.90000	2.73390	2,988,630	12.34	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call			430.42000	0.43042	332,030	12.55	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call			2.12000	0.00212	1,060	11.97	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put			7,391.47000	7.39147	7,711,610	11.97	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call			14.19000	0.01419	8,220	11.99	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Put			5,715.20000	5.71520	6,030,430	11.99	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call			67.38000	0.06738	44,250	12.01	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.50	Put			2,139.22000	2.13922	2,362,030	12.55	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put			629.03000	0.62903	676,710	14.94	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call			6,741.97000	6.74197	6,465,310	14.90	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			647.17000	0.64717	696,150	14.90	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call			6,795.75000	6.79575	6,518,430	14.92	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put			638.04000	0.63804	686,360	14.92	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call			6,849.57000	6.84957	6,571,610	14.94	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			2,972.45000	2.97245	2,802,230	12.47	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			3,321.27000	3.32127	3,481,060	12.47	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			2,900.34000	2.90034	2,732,540	12.44	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			3,391.08000	3.39108	3,553,290	12.44	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			2,936.17000	2.93617	2,767,150	12.46	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			3,355.90000	3.35590	3,516,890	12.46	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			3,437.04000	3.43704	3,583,060	13.00	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			4,144.95000	4.14495	3,955,500	13.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,406.90000	3.40690	3,551,960	13.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			4,070.67000	4.07067	3,883,120	12.99	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			3,467.72000	3.46772	3,614,680	12.99	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			4,107.59000	4.10759	3,919,100	13.00	0.00	0	
Total R2048 Option												0.00	0	4,60
Total For R2048												4,316,143.16	51	198,94
R209	On	03/02/2022	Bond Future			10.44070	71.61367	10.39724	71.86003		12.28	25,852,534.87	361	19,05
R209	On	05/05/2022	Bond Future			10.61017	69.34985	10.56505	69.59963		12.45	0.00	0	7,10
R209	On	04/08/2022	Bond Future			10.78103	70.24528	10.73421	70.49847		11.96	0.00	0	
R209	On	03/11/2022	Bond Future			10.95090	68.02312	10.90233	68.27978		12.07	0.00	0	
Total R209 Future												25,852,534.87	361	26,16
R209	On	03/02/2022	Bond Future	11.04	Put			67.95000	0.06795	77,580	13.61	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			3,490.09000	3.49009	3,254,350	13.56	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			74.50000	0.07450	85,120	13.56	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			3,539.64000	3.53964	3,303,390	13.59	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			71.17000	0.07117	81,280	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 Intere
R209	On	03/02/2022	Bond Future	11.04	Call		3,589.25000	3.58925	3,352,520	13.61	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		500.58000	0.50058	538,520	13.67	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		292.51000	0.29251	254,980	10.73	0.00	0	8,5
R209	On	05/05/2022	Bond Future	9.75	Put		5,032.66000	5.03266	5,244,910	10.73	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		1,071.90000	1.07190	977,050	11.67	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,132.28000	5.13228	4,920,980	13.65	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		2,852.13000	2.85213	3,007,060	11.67	0.00	0	9,0
R209	On	05/05/2022	Bond Future	10.75	Call		2,459.76000	2.45976	2,304,690	12.45	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		1,443.93000	1.44393	1,538,640	12.45	0.00	0	3,0
R209	On	05/05/2022	Bond Future	11.44	Put		508.15000	0.50815	546,630	13.65	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,174.98000	5.17498	4,963,140	13.67	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		7,570.64000	7.57064	7,337,820	14.76	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		216.03000	0.21603	232,990	14.76	0.00	0	12,0
R209	On	05/05/2022	Bond Future	11.43	Call		5,089.65000	5.08965	4,878,890	13.63	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		515.84000	0.51584	554,860	13.63	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,844.10000	2.84410	2,975,650	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,003.46000	2.00346	1,883,700	11.47	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,901.97000	2.90197	3,035,400	11.47	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,029.70000	2.02970	1,909,000	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,873.02000	2.87302	3,005,510	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,055.90000	2.05590	1,934,260	11.50	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,294.16000	3.29416	3,147,790	12.10	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,622.42000	2.62242	2,732,710	12.10	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		3,236.50000	3.23650	3,091,580	12.08	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,669.37000	2.66937	2,781,110	12.08	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,265.39000	3.26539	3,119,750	12.09	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,645.93000	2.64593	2,756,950	12.09	0.00	0	
Total R209 Option											0.00	0	32,6
Total For R209											25,852,534.87	361	58,7
R210	On	03/02/2022	Bond Future			214.53938	214.53938	214.65319	214.65319		0.00	0	1,3
R210	On	05/05/2022	Bond Future			214.36133	214.36133	214.47781	214.47781		0.00	0	9
R210	On	04/08/2022	Bond Future			217.18033	217.18033	217.29893	217.29893		0.00	0	
R210	On	03/11/2022	Bond Future			217.15628	217.15628	217.27675	217.27675		0.00	0	
Total R210 Future											0.00	0	2,3
Total For R210											0.00	0	2,3
R213	On	03/02/2022	Bond Future			9.72679	86.93364	9.69871	87.08244	9.43	128,314,052.64	1,476	21,1
R213	On	05/05/2022	Bond Future			9.91539	84.46613	9.88600	84.61731	9.59	128,472,983.73	1,521	1,5
R213	On	04/08/2022	Bond Future			10.11026	85.55643	10.07951	85.70981	9.17	0.00	0	
R213	On	03/11/2022	Bond Future			10.30807	83.14271	10.27593	83.29821	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												256,787,036.37	2,997	22,70	
R213	On	03/02/2022	Bond Future	8.63	Call			0.43000	0.00043	0,230	8.53		0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			5,924.70000	5.92470	6,073,300	8.53		0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			93.98000	0.09398	99,500	10.29		0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			4,628.03000	4.62803	4,479,640	10.84		0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			16.95000	0.01695	17,360	10.84		0.00	0	40
R213	On	03/02/2022	Bond Future	10.67	Call			4,967.08000	4.96708	4,818,460	10.95		0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			266.80000	0.26680	286,180	9.79		0.00	0	40
R213	On	03/02/2022	Bond Future	10.15	Call			2,495.52000	2.49552	2,356,220	10.09		0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			144.63000	0.14463	154,130	10.09		0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			2,585.97000	2.58597	2,445,730	10.13		0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			3,022.98000	3.02298	3,159,560	8.67		0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			2,954.26000	2.95426	2,810,980	10.29		0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			313.14000	0.31314	336,170	9.73		0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,724.47000	1.72447	1,597,740	9.75		0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			300.94000	0.30094	323,010	9.75		0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			1,764.60000	1.76460	1,636,950	9.76		0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			11.74000	0.01174	11,920	10.95		0.00	0	20
R213	On	03/02/2022	Bond Future	10.00	Call			1,845.83000	1.84583	1,716,410	9.79		0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Put			2,663.07000	2.66307	2,794,050	8.69		0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			511.06000	0.51106	440,170	9.20		0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			1,143.90000	1.14390	1,221,810	9.20		0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			976.54000	0.97654	875,710	9.44		0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			132.87000	0.13287	141,430	10.13		0.00	0	20
R213	On	03/02/2022	Bond Future	9.96	Call			1,684.75000	1.68475	1,558,980	9.73		0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			2.47000	0.00247	1,500	8.55		0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			4,949.39000	4.94939	5,097,220	8.55		0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			45.90000	0.04590	33,680	8.67		0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Put			652.19000	0.65219	700,160	9.44		0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			289.20000	0.28920	310,350	9.76		0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			73.24000	0.07324	55,420	8.69		0.00	0	40
R213	On	05/05/2022	Bond Future	10.63	Put			590.13000	0.59013	616,040	10.34		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			4,350.65000	4.35065	4,225,000	10.35		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			581.27000	0.58127	606,800	10.35		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			4,390.40000	4.39040	4,264,390	10.37		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			572.53000	0.57253	597,700	10.37		0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			4,310.97000	4.31097	4,185,700	10.34		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			1,821.94000	1.82194	1,749,210	8.90		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			2,825.96000	2.82596	2,906,610	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		1,845.22000	1.84522	1,771,930	8.91	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,798.54000	2.79854	2,878,630	8.91	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,868.66000	1.86866	1,794,820	8.92	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,771.33000	2.77133	2,850,870	8.92	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,445.01000	2.44501	2,510,880	9.19	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,989.81000	2.98981	2,901,050	9.17	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,487.68000	2.48768	2,554,420	9.17	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,016.59000	3.01659	2,927,400	9.18	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,466.42000	2.46642	2,532,730	9.18	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,043.19000	3.04319	2,953,560	9.19	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											256,787,036.37	2,997	25,56
R214	On	03/02/2022	Bond Future			10.77041	68.60446	10.72693	68.85811	13.21	0.00	0	17,6
R214	On	05/05/2022	Bond Future			10.93279	66.16463	10.88767	66.42179	13.43	0.00	0	4
R214	On	04/08/2022	Bond Future			11.09858	67.01874	11.05174	67.27945	12.90	0.00	0	
R214	On	03/11/2022	Bond Future			11.26338	64.61476	11.21481	64.87898	13.09	0.00	0	
Total R214 Future											0.00	0	18,05
R214	On	03/02/2022	Bond Future	11.39	Call		3,778.39000	3.77839	3,534,320	14.94	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		70.51000	0.07051	80,090	14.94	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,828.72000	3.82872	3,584,210	14.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		67.46000	0.06746	76,600	14.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,879.11000	3.87911	3,634,170	14.99	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		64.54000	0.06454	73,250	14.99	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		574.17000	0.57417	616,450	14.86	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,167.23000	5.16723	4,951,780	14.89	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		566.04000	0.56604	607,750	14.89	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,210.11000	5.21011	4,994,100	14.91	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		558.02000	0.55802	599,170	14.91	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,124.39000	5.12439	4,909,510	14.86	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,308.93000	2.30893	2,177,180	12.58	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,767.85000	2.76785	2,896,810	12.58	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,337.16000	2.33716	2,204,470	12.59	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,739.67000	2.73967	2,867,690	12.59	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,365.77000	2.36577	2,232,140	12.61	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,711.93000	2.71193	2,839,010	12.61	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,618.52000	2.61852	2,730,330	12.96	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,343.62000	3.34362	3,192,710	12.94	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,666.07000	2.66607	2,779,380	12.94	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,373.50000	3.37350	3,221,840	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		2,642.32000	2.64232	2,754,880	12.95	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,403.27000	3.40327	3,250,860	12.96	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	18,05
Total for Bond											9,664,602,648.95	100,213	1,223,23
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			811.99600	811.99600	813.81600	813.81600			0.00	0	56
GOVI	On	05/05/2022	GOVI			821.94900	821.94900	823.79700	823.79700			0.00	0	43
GOVI	On	04/08/2022	GOVI			832.44400	832.44400	834.31800	834.31800			0.00	0	
GOVI	On	03/11/2022	GOVI			843.45500	843.45500	845.35400	845.35400			0.00	0	
Total GOVI Future												0.00	0	95
GOVI	On	03/02/2022	GOVI	792.74	Call			210,760.00000	21.07600	192,560,000		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			210,660.00000	21.06600	192,460,000		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			210,560.00000	21.05600	192,360,000		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			355,670.00000	35.56700	337,190,000		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			355,570.00000	35.55700	337,090,000		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			355,470.00000	35.54700	336,990,000		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			150,380.00000	15.03800	131,640,000		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			150,580.00000	15.05800	131,840,000		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			150,480.00000	15.04800	131,740,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			249,240.00000	24.92400	230,250,000		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			249,440.00000	24.94400	230,450,000		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			249,340.00000	24.93400	230,350,000		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												0.00	0	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												0.00	0	95
AL37	On	03/02/2022	Index Future			813.50200	813.50200	814.20800	814.20800			0.00	0	
AL37	On	05/05/2022	Index Future			823.47300	823.47300	824.19300	824.19300			0.00	0	
AL37	On	04/08/2022	Index Future			833.98800	833.98800	834.72000	834.72000			0.00	0	
AL37	On	03/11/2022	Index Future			845.01900	845.01900	845.76200	845.76200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/02/2022	Index Future			928.66300	928.66300	930.24300	930.24300			0.00	0	
AL7T	On	05/05/2022	Index Future			940.04700	940.04700	941.65100	941.65100			0.00	0	
AL7T	On	04/08/2022	Index Future			952.05000	952.05000	953.67700	953.67700			0.00	0	
AL7T	On	03/11/2022	Index Future			964.64300	964.64300	966.29300	966.29300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/02/2022	Index Future			822.72000	822.72000	824.60900	824.60900			82,272,000.00	10	18
ALBI	On	05/05/2022	Index Future			832.80400	832.80400	834.72200	834.72200			0.00	0	2
ALBI	On	04/08/2022	Index Future			843.43900	843.43900	845.38200	845.38200			0.00	0	
ALBI	On	03/11/2022	Index Future			854.59400	854.59400	856.56500	856.56500			0.00	0	
Total ALBI Future												82,272,000.00	10	21
Total For ALBI												82,272,000.00	10	21
IGOV	On	03/02/2022	Index Future			307.41300	307.41300	308.25200	308.25200			0.00	0	48
IGOV	On	05/05/2022	Index Future			311.25800	311.25800	312.10800	312.10800			0.00	0	1
IGOV	On	04/08/2022	Index Future			315.30700	315.30700	316.17000	316.17000			0.00	0	
IGOV	On	03/11/2022	Index Future			319.55200	319.55200	320.42700	320.42700			0.00	0	
Total IGOV Future												0.00	0	49
Total For IGOV												0.00	0	49
Total for Index												82,272,000.00	10	71
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			4.23000	95.77000	4.21000	95.79000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.29500	95.70500	4.27500	95.72500			0.00	0	
JIBAR f	On	20/04/2022	Jibar Future			4.65000	95.35000	4.61000	95.39000			0.00	0	
JIBAR f	On	18/05/2022	Jibar Future			4.71000	95.29000	4.67000	95.33000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			5.02500	94.97500	4.99500	95.00500			0.00	0	7
JIBAR f	On	21/09/2022	Jibar Future			5.49000	94.51000	5.45000	94.55000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			6.03500	93.96500	5.98500	94.01500			0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			6.30500	93.69500	6.24500	93.75500			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			6.60000	93.40000	6.55000	93.45000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			6.79000	93.21000	6.74000	93.26000			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			7.03500	92.96500	6.96500	93.03500			0.00	0	

Contract 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 :										9,746,874,648.95	100,223	1,225,15
ABCPI3 On 07/12/2023 Spot Bond			2.73100	315.12017	2.73100	315.07183				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	100.52215				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.66869				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.49315	9.65000	100.46713				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.94000	91.19722	10.94000	91.17054				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.78819				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.50261				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.05432				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.64992				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.40251				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	101.07214				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.39600				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.86442				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.60163				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.48381				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.24384				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.36209				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.29105				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.48120				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.02711				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.98193				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.59588				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	100.85248				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.31232				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	99.90868				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.70558				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.88235				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.76700				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.06772				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.03856				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.03965				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.04046				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.35465				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.69106				0.00	0	

Contract 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	100.72410				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	100.47397				0.00	1,000,000,000	1,000,000,000
Total ABFN49 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN49										0.00	1,000,000,000	1,000,000,000
ABFN49 On 30/03/2026 Spot Bond					0.00000	100.22031				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN50 On 30/03/2028 Spot Bond					0.00000	100.31716				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	100.09849				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.89933				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.68013				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.73886				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.70574				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.24000	7.24000	7.24000	147.61841				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	31.61330	100.00000	31.54008				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			2.99000	2.99000	2.99000	155.07792				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	204.99348				0.00	0	19,023,60
Total ABN62 SPOT										0.00	0	19,023,60
Total For ABN62										0.00	0	19,023,60
ABN63 On 07/12/2033 Spot Bond			4.32500	4.32500	4.32500	233.06955				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.68000	6.68000	6.68000	104.09705				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.73000	7.73000	7.73000	111.93743				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.12000	103.15893	5.12000	103.14469				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.21000	105.39637	5.21000	105.38140				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.08500	112.82218	7.08500	112.80049				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.99500	114.05738	7.99500	114.03268				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.65000	109.72854	5.65000	109.71165				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.81500	106.89375	7.81500	106.87111				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	13.86001	100.00000	13.82900				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			2.05100	318.97269	2.05100	318.92966				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABS14 On 31/01/2022 Spot Bond			1.85500	177.53779	1.85500	177.51477				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.60500	10.60500	10.60500	100.89911				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.50595				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.49081				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.25899				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.48958				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.48958				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.50250				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.50250				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	171.39355				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	174.11744				0.00	0	

Contract 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	100.46532				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.40435				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.95983				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.19934				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.07306				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.33384				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.75391				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.81797				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.16870				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.86231				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.35590				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	99.98610				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	99.98540				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			8.03000	98.88546	8.03000	98.86431				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	99.98456				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	99.98178				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	99.97830				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	99.98801				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.85790				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond			6.37000	109.21765	6.37000	109.19904				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.80445				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B' On 21/08/2023 Spot Bond					0.00000	100.90369				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.96474				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	101.68302				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.96510				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.32958				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.90361				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.96463				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.39118				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.99946				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.84256				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.93412				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.91123				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.99513				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.96615				0.00	0	

Contract 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	101.51284				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.43681				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.45000	107.61630	7.45000	107.59467				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.87000	104.18224	7.87000	104.16002				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.73000	92.29018	11.73000	92.26113				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.80000	184.13239	5.80000	184.08897				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.78675				0.00	0	250,000,0€
Total APF06 SPOT										0.00	0	250,000,0€
Total For APF06										0.00	0	250,000,0€
APF07 On 25/06/2023 Spot Bond					0.00000	100.33323				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.89122				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.56590				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.53045				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	101.00348				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.32557				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	101.44248				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.67500	247.70530	4.67500	247.65435				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.17500	215.17159	5.17500	215.12440				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.83000	177.47621	2.83000	177.44847				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.87500	177.47335	2.87500	177.44540				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.64000	195.32546	4.64000	195.28547				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.54198				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.30556				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.74000	115.91557	4.74000	115.89169				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.42661				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	100.43284				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.47330				0.00	0	1,100,00
Total ASN204 SPOT										0.00	0	1,100,00
Total For ASN204										0.00	0	1,100,00
ASN20 On 24/08/2025 Spot Bond					0.00000	105.20168				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.76506				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.54048				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.42650				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.96530				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.92198				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.90064				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.59207				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.32882				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.46077				0.00	0	

Contract 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	100.76142				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.47500	4.47500	4.47500	107.12364				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.82500	4.82500	4.82500	101.86811				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN320 On 20/06/2024 Spot Bond					0.00000	100.43704				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.49714				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN330 On 09/05/2024 Spot Bond					0.00000	101.08908				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.77946				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			4.85000	114.33314	4.85000	114.30923				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN340 On 20/06/2024 Spot Bond					0.00000	100.46831				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.42656				0.00	0	3,400,00
Total ASN346 SPOT										0.00	0	3,400,00
Total For ASN346										0.00	0	3,400,00
ASN350 On 20/06/2024 Spot Bond					0.00000	100.44971				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	100.44934				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.44934				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.77896				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.53656				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.44095				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.45689				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.41825				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.53056				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.53056				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.93817				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.44475				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.82728				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	100.49073				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.44171				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.51755				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.65324				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	103.75577				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.38617				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.39803				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.53608				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.09004				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.97483				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.00009				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.00009				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	104.32157				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	104.16136				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.07500				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.26641				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.43927				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.68705				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	122.92000				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	104.05705				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.43781				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.48175				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	100.48175				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.42686				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.42500	99.03510	9.42500	99.01004				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50(On 21/12/2026 Spot Bond			8.60500	98.94125	8.60500	98.91835				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.15500	97.53596	9.15500	97.51198				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.15500	97.53596	9.15500	97.51198				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2022 Spot Bond			9.10000	104.22185	9.10000	104.19665				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			11.05000	105.12482	11.05000	105.09410				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	105.10167	11.00000	105.07110				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	104.87019	10.50000	104.84103				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	104.87019	10.50000	104.84103				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	100.25067				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	101.16138				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.19798				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.91649	10.60000	104.88705				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	103.23947	10.47000	104.82723				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.89334	10.55000	104.86404				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.13972				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	99.88695				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.69147				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.12351				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.42659				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.48210				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.10664				0.00	0	

Contract 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	100.66479				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	101.21683				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2022 Spot Bond			9.22000	104.26761	9.22000	104.24136				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.10434				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	99.90586				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	99.89346				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.97333				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	99.66979				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 On 31/01/2030 Spot Bond					0.00000	101.42094				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.36038				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	101.26473				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.45916				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.13617				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.35271				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.43502				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.99971				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.74313				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.51003				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.55973				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.79029				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.43270				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.64111				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	100.11102				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.33087				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.80285				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.82177				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.03672				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.24271				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.32522				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.53628				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.55897				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.01810				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.75147				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.32093				0.00	0	

Contract 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	101.20600				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.34438				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.58215				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.33438				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.48327				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.48706				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.43415				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.11904				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.34880				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.11690				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.33545				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	100.73565				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	100.23186				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	100.25817				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.59837				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN725 On 20/01/2022 Spot Bond					0.00000	101.23942				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN726 On 19/01/2022 Spot Bond					0.00000	101.24101				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.73323				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	101.29661				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.90926				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	100.33427				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN740 On 18/02/2022 Spot Bond					0.00000	100.79447				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	100.80822				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.46433				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	100.47191				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	101.32786				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	100.90088				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.69922				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.68213				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.70580				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.70504				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN75 On 01/03/2022 Spot Bond					0.00000	100.67178				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76 On 01/03/2022 Spot Bond					0.00000	100.68465				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN76 On 10/03/2022 Spot Bond					0.00000	100.52752				0.00	0	

Contract 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	
ASN76 On 17/03/2022 Spot Bond					0.00000	100.45719				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76 On 22/03/2022 Spot Bond					0.00000	100.39598				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76 On 21/12/2026 Spot Bond					0.00000	100.57519				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77 On 21/12/2026 Spot Bond					0.00000	100.54278				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77 On 22/03/2022 Spot Bond					0.00000	100.40559				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77 On 29/03/2022 Spot Bond					0.00000	100.28802				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77 On 05/04/2022 Spot Bond					0.00000	100.16412				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77 On 11/04/2022 Spot Bond					0.00000	100.13951				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78 On 11/04/2022 Spot Bond					0.00000	100.09900				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78 On 11/04/2022 Spot Bond					0.00000	100.09574				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78 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
ASN78 On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.40000	103.83390	4.40000	103.82148				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.94260	9.30000	102.91680				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	101.54488				0.00	100,000,000	50,000,00
Total BAW22 SPOT										0.00	100,000,000	50,000,00
Total For BAW22										0.00	100,000,000	50,000,00
BAW28 On 06/06/2022 Spot Bond					0.00000	100.81950				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.87291				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.25927				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.75500	100.65188	6.75500	100.63351				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.18506				0.00	0	170,000,00
Total BAW34 SPOT										0.00	0	170,000,00
Total For BAW34										0.00	0	170,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.79870				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.24312				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	100.83195				0.00	0	
Total BAYA57 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 BAYA57										0.00	0	
BAYA6 ⁶ On 30/09/2022 Spot Bond					0.00000	100.39173				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 ⁷ On 31/03/2023 Spot Bond			8.57000	8.57000	8.57000	103.46459				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 ² On 31/03/2026 Spot Bond			11.21500	11.21500	11.21500	106.77104				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 ³ On 31/03/2022 Spot Bond					0.00000	100.35703				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA7 ⁴ On 01/07/2024 Spot Bond					0.00000	99.27317				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 ⁵ On 01/07/2022 Spot Bond					0.00000	100.34254				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA7 ⁶ On 01/07/2022 Spot Bond					0.00000	100.34287				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA7 ⁷ On 30/09/2022 Spot Bond					0.00000	100.34633				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA7 ⁸ On 31/03/2023 Spot Bond					0.00000	100.57196				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7 ⁹ On 31/03/2023 Spot Bond					0.00000	101.25031				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8 ⁰ On 30/06/2023 Spot Bond					0.00000	100.38845				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 ¹ On 30/06/2023 Spot Bond					0.00000	100.41478				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.40265				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.56956				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.39089				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.41387				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.47062				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.60981				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.57932				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.53728				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	100.59677				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.38040				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.39145				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.38001				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.47103				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.84043				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.48275				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	100.47179				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.83360				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.49482				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.47135				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.16000	8.16000	8.16000	101.81687				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.29262				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.16502				0.00	0	
Total BDX31 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 BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.67133				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.97430				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.60861				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.98603				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.33359				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.36000	107.10593	7.36000	107.08455				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.92575				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.01896				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	101.12415				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.59787				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.39388				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	104.40610				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.97606				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.90791				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.31715				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.11000	107.61684	6.11000	107.59895				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.57775				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.16492				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.25419				0.00	1,800,000,000	900,000,000
Total BID14 SPOT										0.00	1,800,000,000	900,000,000
Total For BID14										0.00	1,800,000,000	900,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	101.16036				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.40834				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.03673				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.54500				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	

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 05/01/2025 Spot Bond					0.00000	97.80600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.94400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	53.96500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.71578				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.26082				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.29743				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.83257				0.00	8,400,000,000	4,200,000,000
Total BPPF19 SPOT										0.00	8,400,000,000	4,200,000,000
Total For BPPF19										0.00	8,400,000,000	4,200,000,000
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.59917				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.04230				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	100.00012				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	101.12495				0.00	0	
Total BPPF25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.10268				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	101.04290				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.08390				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.76385				0.00	100,000,000	50,000,00
Total BPPF31 SPOT										0.00	100,000,000	50,000,00
Total For BPPF31										0.00	100,000,000	50,000,00
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.90362				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.95064				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.30986				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	99.82636				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	101.01540				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01: On 23/06/2023 Spot Bond			7.73500	107.30581	7.73500	107.28343				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02: On 12/06/2024 Spot Bond			7.90500	109.12575	7.90500	109.10252				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.50500	111.04208	8.50500	111.01653				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.92500	9.92500	9.92500	100.60862				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.67817				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.45864				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.05477				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.12773				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.85058				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.84102				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.27246	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	100.17478				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN362 On 20/03/2024 Spot Bond			7.22000	110.05153	7.22000	110.02997				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	112.55299	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	101.46897				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	99.85091				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.79735				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.65541	10.98000	102.62511				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	117.33035	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	100.46074				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.00869				0.00	0	
Total CLN398 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.00010				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.80000	177.47810	2.80000	177.45050				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.69000	143.55352	5.69000	143.52033				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.13000	141.77045	6.13000	141.73602				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.57000	104.01201	6.57000	103.99346				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.66125				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.38164				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.42532				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.12485				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN480 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	
CLN488 On 28/07/2022 Spot Bond			6.37000	101.17455	6.37000	105.72374				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN498 On 28/03/2022 Spot Bond					0.00000	100.42262				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.53592				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.85508				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.77000	111.58183	6.77000	111.56131				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.44932				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.10252				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.10809				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.59922				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.26103				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.67698				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.37210				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.33012				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN516 On 15/09/2022 Spot Bond			9.96000	103.41329	9.96000	103.38553				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.16992	10.01000	102.14251				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.93653				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.49180	9.60000	100.46646				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.56992				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.77776				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.30853	9.20000	103.28286				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 24/04/2023 Spot Bond					0.00000	100.45507				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 26/04/2023 Spot Bond					0.00000	100.16209				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 21/02/2024 Spot Bond					0.00000	102.03580				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 25/11/2022 Spot Bond					0.00000	101.10149				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 12/03/2023 Spot Bond					0.00000	100.56992				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.49876				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	99.98393				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			9.38500	102.82331	9.38500	102.79768				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.11346				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	99.87822				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	146.55700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.79216				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.91998				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.85500	108.38678	8.85500	108.36127				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.90500	106.23907	8.90500	106.21350				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.99500	105.54739	8.99500	105.52173				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	311.09176				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.03568				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.01183				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.89312				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.00000				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	121.88900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.07449				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	101.73793	10.19000	101.73024				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.85500	106.00297	8.85500	105.97760				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN564 On 08/02/2024 Spot Bond					0.00000	101.10525				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.83489				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.10460				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.69838				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.01051				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.08500	104.65340	9.08500	104.62771				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.06586				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.01599				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.54394				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.54413				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	99.98440				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.24232				0.00	0	
Total CLN579 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 CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	101.05417				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.74643				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.60193				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	99.98609				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	100.72677				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.64220				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	100.62934				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 14/06/2022 Spot Bond					0.00000	100.50962				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.45849				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	101.37154				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.18474				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			4.11000	145.93366	4.11000	118.28624				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.87843				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.31394				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.87843				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	101.34501				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.22905				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.57562				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.45849				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.45849				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	103.91228				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.03361				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN605 On 12/08/2022 Spot Bond					0.00000	100.95793				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	101.45674				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.89583				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	102.02223	9.32000	101.99671				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	101.23669				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.28137				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.66572				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.86538				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2023 Spot Bond					0.00000	101.12095				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 30/09/2022 Spot Bond					0.00000	100.30023				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.98800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.79790				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.88035				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.82525				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.17649				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.17213				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	101.16177				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	101.31930				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.35000	106.90174	6.35000	106.88359				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.08974				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	91.15018				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.99500	65.28590	11.99500	86.69064				3,958,350,000.00	330,000,000	330,000,000
Total CLN628 SPOT										3,958,350,000.00	330,000,000	330,000,000
Total For CLN628										3,958,350,000.00	330,000,000	330,000,000
CLN628 On 20/11/2022 Spot Bond					0.00000	100.88857				0.00	0	0
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.55500	103.74413	9.55500	103.71783				0.00	0	0
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.08492				0.00	0	0
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.89594				0.00	0	0
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.14378				0.00	0	0
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.11193				0.00	0	0
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.86059				0.00	0	0
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.85777				0.00	0	0
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.08010				0.00	0	0
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.07489				0.00	0	0
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64(On 19/08/2025 Spot Bond					0.00000	101.17647				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64(On 17/10/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64(On 21/11/2024 Spot Bond					0.00000	100.86234				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.45009				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64(On 29/01/2022 Spot Bond					0.00000	101.24459				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.45085				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	101.23347				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64(On 31/05/2026 Spot Bond					0.00000	100.76580				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	101.08010				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/11/2022 Spot Bond					0.00000	100.87101				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	101.08010				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65(On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.43900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.55551				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.08448				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.06953				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.85400				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	116.52700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	141.01700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.03975				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.27263				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.29205				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.56999				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.93774				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.83244				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.19253				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.62060				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.66375	147.81780	4.66375	120.10307				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.66375	147.81780	4.66375	120.10384				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.21661				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.28082				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.44453				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.08555				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.23748				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	100.61555				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.42561				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.43733				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.28187				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.51761				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.51740				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.45550				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.34694				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.45563				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.27388				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	87.62833				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	86.08822				0.00	0	
Total CLN698 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 CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.61550				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.69676				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.91006				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	86.58284				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.45593				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	88.20144				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.31291				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.55167				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.44512				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	84.52389				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	84.76969				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.49700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.87671				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.44804				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.44804				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.44804				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	83.55180				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.49935				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	82.53813				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	82.86395				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.66434				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	83.58191				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.41222				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN725 On 21/06/2025 Spot Bond					0.00000	100.41222				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.41222				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.41953				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.41953				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.41953				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	86.11029				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	87.16173				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	87.80874				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	100.50887				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	101.15606				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	96.70866				0.00	0	
Total CLN736 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 CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.51014				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.53283				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	108.85300				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	95.33534				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.06404				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.34874				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	99.58788				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	101.63754				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.95145				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.45558				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.37942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.54692				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.21353				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.41373				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.52367				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.76011				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	

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 20/06/2026 Spot Bond					0.00000	100.73788				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76(On 22/04/2026 Spot Bond					0.00000	99.81001				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	101.10032				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76(On 21/07/2027 Spot Bond					0.00000	99.89921				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	95.02212				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	103.41373				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	100.45034				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76(On 23/09/2026 Spot Bond					0.00000	100.44062				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77(On 31/07/2024 Spot Bond					0.00000	100.28769				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	83.00336				0.00	0	
Total CLN771 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 CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.55050				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.88558				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.43458				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.85000	6.85000	6.85000	115.57016				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.84410				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.47606				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.02660				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.02676				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.97309				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.34953				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.01901				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.90032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.90075				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.32274				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.39696				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.32274				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	100.64895				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	100.51728				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.16000	101.83924	8.16000	101.81687				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.67000	107.28393	7.67000	107.26175				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.12500	105.48357	10.12500	105.45494				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.66000	108.76514	6.66000	108.74556				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.20500	104.82183	7.20500	104.80145				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
COT02 On 03/04/2028 Spot Bond			11.91500	95.58724	11.91500	95.55685			0.00	0	100,000,00
Total COT02 SPOT									0.00	0	100,000,00
Total For COT02									0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.50500	96.35072	10.50500	96.32363			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.57000	9.57000	9.57000	105.38493			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.92310			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.46303			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DNG10 On 31/01/2022 Spot Bond					0.00000	100.52088			0.00	0	
Total DNG104 SPOT									0.00	0	
Total For DNG104									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.84410			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.83740			0.00	500,000,000	500,000,00
Total DSY02 SPOT									0.00	500,000,000	500,000,00
Total For DSY02									0.00	500,000,000	500,000,00
DSY03 On 21/11/2024 Spot Bond			9.25500	9.25500	9.25500	104.57404			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.27490			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.91133			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.64000	107.43427	6.64000	107.41520		19,920,000,000,000.00		3,000,000,000	1,500,000,00
Total DV23 SPOT								19,920,000,000,000.00		3,000,000,000	1,500,000,00

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 DV23									19,920,000,000,000.00	3,000,000,000	1,500,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	50.35957	100.00000	50.24872			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	50.35957	100.00000	50.24872			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.15000	108.85541	7.15000	108.83463			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	104.01259	9.69000	103.98584			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.01259	9.69000	103.98584			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.83500	96.01079	11.83500	95.98079			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	104.18166	10.10000	104.15377			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.18166	10.10000	104.15377			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	100.27245			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	100.63981			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.00666			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.94103			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.33575			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.16468			0.00	0	
Total DVF26 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 DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.78648				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.56207				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.98460				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.10177				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.02646				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	97.07041				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.08659				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.25612				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.01800				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.59359				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.61586				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.27000	104.04874	5.27000	104.03384				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.68000	109.90069	6.68000	109.88074				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.93500	113.95848	4.93500	113.93415				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.74000	102.72844	4.74000	102.70727				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	139.35790	2.25000	139.33845				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	148.86119	3.99500	148.83319				0.00	0	5,163,407,00
Total EL28 SPOT										0.00	0	5,163,407,00
Total For EL28										0.00	0	5,163,407,00
EL29 On 19/11/2029 Spot Bond			3.92200	135.66584	3.92200	135.64060				0.00	0	33,339,80
Total EL29 SPOT										0.00	0	33,339,80
Total For EL29										0.00	0	33,339,80
EL30 On 29/07/2030 Spot Bond			3.96500	132.65112	3.96500	132.62652				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.62500	115.86085	4.62500	115.83717				0.00	0	43,399,60
Total EL31 SPOT										0.00	0	43,399,60
Total For EL31										0.00	0	43,399,60
EL36 On 31/01/2036 Spot Bond			4.71000	104.80124	4.71000	104.77974				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	139.35790	2.25000	139.33845				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	178.10761				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN002 On 07/06/2024 Spot Bond					0.00000	175.25266				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	135.75018				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	134.68182				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	132.44942				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	123.07414				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	124.24701				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	119.08004				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	121.06408				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	100.16973				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.59000	102.98074	9.59000	102.95409				0.00	0	
Total EMM03 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 EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.55000	11.55000	11.55000	95.34742				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.60000	11.60000	11.60000	99.99374				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			9.65500	9.65500	9.65500	101.69117				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.65500	9.65500	9.65500	102.32065				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.60000	11.60000	11.60000	73.51522				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.88000	10.88000	10.88000	100.18385				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.60000	11.60000	11.60000	94.24178				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.69548				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.62111				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.55059				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.53660				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.01020				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.75897				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.80849				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.66002				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.53181				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.94276				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.67546				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.69377				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.00009				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.80785				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	101.15129				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.40006				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT008 On 08/10/2024 Spot Bond					0.00000	100.10811				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT009 On 11/11/2022 Spot Bond					0.00000	100.93240				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.92179				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.90032				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.85867				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.96689				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.86699				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.90860				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.84539				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.82538				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.95020				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.00000	103.71025	6.00000	103.69359				0.00	0	800,000.00
Total ES23 SPOT										0.00	0	800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For ES23									0.00	0	800,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	99.81456	10.00000	99.78809			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.65500	99.52220	8.65500	99.49903		3,227,189,850,000.00		372,870,000	2,686,435,00
Total ES26 SPOT								3,227,189,850,000.00		372,870,000	2,686,435,00
Total For ES26								3,227,189,850,000.00		372,870,000	2,686,435,00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.31087	7.85000	102.28923			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.35000	78.01573	11.30500	78.22869		391,216,340,000.00		34,468,400	317,234,20
Total ES33 SPOT								391,216,340,000.00		34,468,400	317,234,20
Total For ES33								391,216,340,000.00		34,468,400	317,234,20
ES33/R On 15/09/2033 Spot Bond			7.50000	102.57499	7.50000	102.55414			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.80000	76.72706	11.75500	76.97522		8,983,630,280,000.00		761,324,600	3,583,662,30
Total ES42 SPOT								8,983,630,280,000.00		761,324,600	3,583,662,30
Total For ES42								8,983,630,280,000.00		761,324,600	3,583,662,30
ES42/R On 25/04/2042 Spot Bond			8.50000	101.96288	8.50000	101.93957			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	100.62373			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.37427			0.00	0	100,000,00
Total EXX05 SPOT									0.00	0	100,000,00
Total For EXX05									0.00	0	100,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.46830			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.94182			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.85781			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.91371				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.95662				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.21176				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.37156				0.00	0	200,000,00
Total FIFB19 SPOT										0.00	0	200,000,00
Total For FIFB19										0.00	0	200,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.84348				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.13333				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.21308				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	103.23128				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	101.82734				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.86834				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB25 On 19/09/2024 Spot Bond					0.00000	105.22935				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.34507				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.23500	108.32843	8.23500	108.30442				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.11191				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.83796				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.15500	102.01838	8.15500	101.99598				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.85648				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.26000	177.51221	2.26000	177.48723				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			2.46100	316.64254	2.46100	316.59632			14,692,170,000,000.00	5,970,000,000	6,125,000,00	
Total FRBI23 SPOT									14,692,170,000,000.00	5,970,000,000	6,125,000,00	
Total For FRBI23									14,692,170,000,000.00	5,970,000,000	6,125,000,00	
FRBI25 On 31/01/2025 Spot Bond			3.00500	3.00500	3.00500	155.01069				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.83000	204.34388	3.83000	204.30648				0.00	0	79,250,80
Total FRBI28 SPOT										0.00	0	79,250,80
Total For FRBI28										0.00	0	79,250,80
FRBI29 On 31/03/2029 Spot Bond			4.42000	4.42000	4.42000	107.50914				0.00	0	
Total FRBI29 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 FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.77500	4.77500	4.77500	223.35549				0.00	0	10,000,00
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			4.94000	99.15562	4.94000	99.13454				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.96000	98.80218	4.96000	98.78101				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.14798	7.14798	7.14798	82.45351				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.20831	7.20831	7.20831	81.65161				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.29000	4.29000	4.29000	149.37937				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	97.72954				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22 On 31/01/2022 Spot Bond			2.91000	177.47115	2.91000	177.44302				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			3.77000	177.41687	3.77000	177.38458				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.55584				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC255 On 17/07/2027 Spot Bond					0.00000	101.54212				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 06/08/2023 Spot Bond					0.00000	102.60987				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	101.26636				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.44602				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.86547				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.51009				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.88653				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.37598				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.47837				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.80449				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.44709				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 20/06/2022 Spot Bond					0.00000	100.94690				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.97437				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.99156				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.70239				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.86018				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.18641				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.93553				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	102.17784				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.72065				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.24459				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.43795				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.50088				0.00	0	
Total FRC310 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.54792				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.39491				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.57767				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.28366				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.49481				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.54770				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.68775				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.50600				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.21387				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.16943				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.25822				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.74839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.00451				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.28711				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	103.46384				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.05198				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.27702				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.64467				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.44088				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.58688				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.93802				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC348 On 31/07/2023 Spot Bond					0.00000	101.61181				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.44768				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2022 Spot Bond					0.00000	101.30155				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.84424				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	101.77401				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	101.47092				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC355 On 31/07/2023 Spot Bond					0.00000	101.55800				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.46042				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	101.47617				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC358 On 31/01/2022 Spot Bond					0.00000	100.99675				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC359 On 14/11/2022 Spot Bond					0.00000	101.34485				0.00	0	
Total FRC359 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 FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.50071				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.31434				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.26781				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.10678				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.21273				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.47902				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.72898				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.90423				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.24201				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.24562				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.48263				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.47574				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	101.27890				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.81626				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	102.71836				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	102.70254				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.45452				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.50269				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.51363				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 24/03/2022 Spot Bond					0.00000	100.36184				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	177.39952				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	177.40361				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	177.40292				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI33 On 28/02/2033 Spot Bond			4.32000	106.94227	4.32000	106.92122				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.59000	118.11607	4.59000	118.09219				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.17721				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.78932				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.81222				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.50154				0.00	2,000,000,000	1,000,000,000
Total FRJ24 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRJ24										0.00	2,000,000,000	1,000,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.11063				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.68893				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.01809				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.38607				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.76163				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.39236				0.00	0	
Total FRJ31 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 FRJ31									0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.14800	4.14800	4.14800	107.00212			0.00	0	
Total FRS100 SPOT									0.00	0	
Total For FRS100									0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.56000	4.56000	4.56000	118.53830			0.00	0	
Total FRS101 SPOT									0.00	0	
Total For FRS101									0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.73608			0.00	0	
Total FRS103 SPOT									0.00	0	
Total For FRS103									0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.12405			0.00	0	
Total FRS104 SPOT									0.00	0	
Total For FRS104									0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.70000	116.49753	4.70000	116.47365			0.00	0	
Total FRS108 SPOT									0.00	0	
Total For FRS108									0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.62500	226.58525	4.62500	226.53888			0.00	0	
Total FRS109 SPOT									0.00	0	
Total For FRS109									0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.84000	114.47590	4.84000	114.45201			0.00	0	62,882,50
Total FRS110 SPOT									0.00	0	62,882,50
Total For FRS110									0.00	0	62,882,50
FRS11 On 07/12/2033 Spot Bond			4.65500	4.65500	4.65500	225.89789			0.00	0	
Total FRS112 SPOT									0.00	0	
Total For FRS112									0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.84000	151.35070	3.84000	151.32313			0.00	0	
Total FRS114 SPOT									0.00	0	
Total For FRS114									0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	132.16393	3.70500	132.14034			0.00	0	
Total FRS115 SPOT									0.00	0	
Total For FRS115									0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.64000	117.37704	4.64000	117.35316			0.00	0	
Total FRS119 SPOT									0.00	0	
Total For FRS119									0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.77500	223.40211	4.77500	223.35549			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.82500	222.35290	4.82500	222.30624				0.00	0	21,992,30
Total FRS121 SPOT										0.00	0	21,992,30
Total For FRS121										0.00	0	21,992,30
FRS121 On 31/01/2025 Spot Bond			3.37000	123.02464	3.37000	153.38570				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.85500	221.72625	4.85500	221.67953				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.84000	114.47590	4.84000	114.45201				0.00	0	20,389,80
Total FRS124 SPOT										0.00	0	20,389,80
Total For FRS124										0.00	0	20,389,80
FRS124 On 31/03/2028 Spot Bond			4.45000	197.39921	4.45000	197.35978				0.00	0	34,535,60
Total FRS126 SPOT										0.00	0	34,535,60
Total For FRS126										0.00	0	34,535,60
FRS126 On 31/01/2038 Spot Bond			5.59000	104.33933	5.59000	104.31548				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.34000	198.61132	4.34000	198.57225				0.00	0	34,259,40
Total FRS129 SPOT										0.00	0	34,259,40
Total For FRS129										0.00	0	34,259,40
FRS129 On 31/03/2028 Spot Bond			4.40000	197.94913	4.40000	197.90986				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.36500	211.38964	5.36500	211.34222				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.54000	104.98033	5.54000	104.95648				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.84000	4.84000	4.84000	114.45201				0.00	0	31,828,10
Total FRS135 SPOT										0.00	0	31,828,10
Total For FRS135										0.00	0	31,828,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS136 On 31/01/2038 Spot Bond			4.82000	114.76211	4.82000	114.73821				0.00	0	94,489,50
Total FRS136 SPOT										0.00	0	94,489,50
Total For FRS136										0.00	0	94,489,50
FRS137 On 31/03/2028 Spot Bond			4.21000	200.05486	4.21000	200.01622				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.13500	215.97808	5.13500	215.93096				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.34000	198.61132	4.34000	198.57225				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.34000	198.61132	4.34000	198.57225				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			3.74100	205.36358	3.74100	205.32649				0.00	0	
Total FRS144 SPOT										0.00	0	
Total For FRS144										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.14000	150.05250	4.14000	150.02395				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.61000	177.49009	2.61000	177.46341				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.69000	194.78391	4.69000	194.74376				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.73000	194.35190	4.73000	194.31162				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.11000	150.18172	4.11000	150.15327				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.20500	200.11063	4.20500	200.07198				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.20500	200.11063	4.20500	200.07198				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.74000	4.74000	4.74000	194.20378				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	6.24172				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.00007				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	100.45470				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.34772				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	215.00596				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	154.02469				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	197.60810				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	56.09939				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.98374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.13333				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.02091				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.83177				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.04507				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.87009				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	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.39614				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.31938				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.44088				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	102.11947				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.01876				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	104.64205				0.00	0	
Total FRS235 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 FRS235										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 On 13/10/2023 Spot Bond					0.00000	111.67579				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	102.44441				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.15215				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	75.15489				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.00486				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	121.92621				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	99.95079				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.99292				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.99510				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	104.76823				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.98854				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.66648				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	119.81713				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	100.77416				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	100.48764				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.96474				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.31720				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	119.89351				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.31956				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	117.60178				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	100.10242				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	112.38454				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.31766				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.81521				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.39750				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.60722				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	102.82709				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	100.33654				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			9.47500	9.47500	9.47500	103.84249				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.47500	9.47500	9.47500	103.84249				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.27321				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 14/02/2022 Spot Bond					0.00000	103.60085				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS287 On 13/11/2023 Spot Bond					0.00000	101.39505				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			10.78900	10.78900	10.78900	97.04334				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 03/03/2022 Spot Bond					0.00000	100.60004				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	98.83550				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.31100	2.31100	2.31100	317.44739				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.05100	318.97269	2.05100	318.92966				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.05100	2.05100	2.05100	318.92966				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.85000	177.53811	1.85000	177.51511				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.85000	177.53811	1.85000	177.51511				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.10947				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.54000	110.21716	4.54000	110.19503				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.14500	74.26488	4.14500	116.26137				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.26000	3.26000	3.26000	153.87327				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS87 On 31/01/2025 Spot Bond			3.54000	3.54000	3.54000	152.63580				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.11100	3.11100	3.11100	312.94243				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.69000	5.69000	5.69000	105.16352		28,450,000,000,000.00		5,000,000,000	3,100,000,000	
Total FRX23 SPOT								28,450,000,000,000.00		5,000,000,000	3,100,000,000	
Total For FRX23								28,450,000,000,000.00		5,000,000,000	3,100,000,000	
FRX24 On 10/12/2024 Spot Bond			6.79500	111.36726	6.79500	111.34682				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.07500	108.00340	7.07500	107.98300				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.53500	110.48216	7.53500	110.45971				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			7.65500	114.32000	7.65500	114.29628				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.16500	109.52049	8.16500	109.49668				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.64000	110.86025	8.64000	110.83477		2,592,000,000,000.00		300,000,000	150,000,000	
Total FRX30 SPOT								2,592,000,000,000.00		300,000,000	150,000,000	
Total For FRX30								2,592,000,000,000.00		300,000,000	150,000,000	
FRX31 On 21/02/2031 Spot Bond			8.89000	107.60686	8.89000	107.58143				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.16000	112.04178	9.16000	112.01421				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.56500	80.02551	10.56500	80.00288				0.00	0	
Total FRX45 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.69825				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.01398				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.80901				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.77079				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.79675				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.80439				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	99.96573				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	99.96379				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	99.96138				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	99.96016				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.94003				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.74106				0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.93852				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.82489				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.78206				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.79408				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.09896				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.02000	112.55176	4.02000	112.53059				0.00	0	58,088.80
Total GRL35 SPOT										0.00	0	58,088.80
Total For GRL35										0.00	0	58,088.80
GRT07 On 21/02/2024 Spot Bond					0.00000	101.60679				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.24900	108.92778	6.24900	108.90938				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.66835				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.83489				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.75500	108.95998	6.75500	108.94010				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GRT22 On 16/10/2022 Spot Bond					0.00000	100.02550			0.00	0	
Total GRT22 SPOT									0.00	0	
Total For GRT22									0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.82093			0.00	0	
Total GRT23 SPOT									0.00	0	
Total For GRT23									0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.55770			0.00	0	
Total GRT24G SPOT									0.00	0	
Total For GRT24G									0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.07586			0.00	0	
Total GRT25G SPOT									0.00	0	
Total For GRT25G									0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.63319			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	99.96923			0.00	0	
Total GRT27 SPOT									0.00	0	
Total For GRT27									0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.27750			0.00	0	
Total GRT29 SPOT									0.00	0	
Total For GRT29									0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.20167			0.00	300,000,000	150,000,00
Total GRT30 SPOT									0.00	300,000,000	150,000,00
Total For GRT30									0.00	300,000,000	150,000,00
GRT31 On 28/02/2024 Spot Bond					0.00000	100.71501			0.00	0	
Total GRT31 SPOT									0.00	0	
Total For GRT31									0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.73749			0.00	0	
Total GRT32 SPOT									0.00	0	
Total For GRT32									0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.63276			0.00	0	
Total GRT33 SPOT									0.00	0	
Total For GRT33									0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.70573			0.00	0	
Total GRT34 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 GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.22947				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.25751				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.09511				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.16093				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.40114				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.84561				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.21815				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	99.90122				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.07253				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.24248				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.44711				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.73078				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total H10T4 SPOT									0.00	0	
Total For H10T4									0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.87683			0.00	0	
Total H12T2 SPOT									0.00	0	
Total For H12T2									0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.42667			0.00	0	
Total H12T3 SPOT									0.00	0	
Total For H12T3									0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.26123			0.00	0	
Total H12T4 SPOT									0.00	0	
Total For H12T4									0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.68091			0.00	0	
Total HC5T5 SPOT									0.00	0	
Total For HC5T5									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.77639			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.95944			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	100.40206			0.00	0	
Total HILB10 SPOT									0.00	0	
Total For HILB10									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.71633			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.61222			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.27463			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.25835			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF13 On 30/09/2024 Spot Bond					0.00000	100.25379				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.65100	315.57026	2.65100	315.52255				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.00100	3.00100	3.00100	320.44491				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.24500	104.68103	10.24500	104.65261				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.65000	80.22195	4.65000	106.46741				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			11.20500	91.29076	11.20500	91.26372		6,383,737,251,000.00		569,722,200	3,914,861,100	
Total HWAY34 SPOT								6,383,737,251,000.00		569,722,200	3,914,861,100	
Total For HWAY34								6,383,737,251,000.00		569,722,200	3,914,861,100	
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.48665	100.00000	13.45697				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.30500	90.21501	11.30500	90.18805				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	13.48471	100.00000	13.45503				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	100.10596				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	101.24270				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.72173				0.00	0	
Total HWF13 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 HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.68000	156.49861	2.69000	156.42964		757,883,759,032,000.00	282,792,447,400	471,024,719,60	
Total I2025 SPOT								7,883,759,032,000.00	282,792,447,400	471,024,719,60	
Total For I2025								7,883,759,032,000.00	282,792,447,400	471,024,719,60	
I2029 On 31/03/2029 Spot Bond			3.55000	113.83961	3.55000	113.81963		535,165,656,660,000.00	150,750,889,200	292,777,694,60	
Total I2029 SPOT								5,165,656,660,000.00	150,750,889,200	292,777,694,60	
Total For I2029								5,165,656,660,000.00	150,750,889,200	292,777,694,60	
I2033 On 28/02/2033 Spot Bond			3.85000	111.90233	3.82000	112.20711		65,725,166,430,000.00	17,071,471,800	312,653,664,80	
Total I2033 SPOT								5,725,166,430,000.00	17,071,471,800	312,653,664,80	
Total For I2033								5,725,166,430,000.00	17,071,471,800	312,653,664,80	
I2038 On 31/01/2038 Spot Bond			3.97000	127.75845	3.94000	128.22465		179,923,966,648,000.00	45,320,898,400	330,130,970,80	
Total I2038 SPOT								9,923,966,648,000.00	45,320,898,400	330,130,970,80	
Total For I2038								9,923,966,648,000.00	45,320,898,400	330,130,970,80	
I2046 On 31/03/2046 Spot Bond			3.99000	115.91155	3.94000	116.86936		547,272,938,226,000.00	137,161,137,400	353,941,479,10	
Total I2046 SPOT								7,272,938,226,000.00	137,161,137,400	353,941,479,10	
Total For I2046								7,272,938,226,000.00	137,161,137,400	353,941,479,10	
I2050 On 31/12/2050 Spot Bond			3.97000	118.43701	3.96000	118.63860		054,686,108,584,000.00	265,664,007,200	326,063,443,60	
Total I2050 SPOT								4,686,108,584,000.00	265,664,007,200	326,063,443,60	
Total For I2050								4,686,108,584,000.00	265,664,007,200	326,063,443,60	
IBL101 On 24/05/2022 Spot Bond			6.08500	6.08500	6.08500	102.37007		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.08387		0.00	0		
Total IBL102 SPOT								0.00	0		
Total For IBL102								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.77100	314.89544	2.77100	314.84679		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	100.84921		0.00	0		
Total IBL114 SPOT								0.00	0		
Total For IBL114								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	101.31741		0.00	0		
Total IBL115 SPOT								0.00	0		
Total For IBL115								0.00	0		
IBL123 On 14/02/2022 Spot Bond					0.00000	100.89649		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.06415				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.08711				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.72351				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	99.98089				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.97588				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.66042				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.12469				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.86526				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.44452				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.67336				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.59849				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL141 On 20/02/2023 Spot Bond					0.00000	100.77767				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.83595				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.44559				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.22898				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.69116				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.72001				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	100.79869				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	99.97648				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	99.95229				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.95058				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.97377				0.00	0	
Total IBL159 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 IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.07901				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.07280				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.15542				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.05355				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.83385				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.81945				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	99.97390				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.97291				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.73801				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.76333				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.52914				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.54722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.10242				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	99.95107				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.22572				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.05073				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.02483				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.64024				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.66216				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.43967				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.67079				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.63929				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.53408				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL206 On 09/12/2024 Spot Bond					0.00000	100.60775				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.93000	1.93000	1.93000	177.50967				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.79000	110.90167	6.79000	110.88155				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			2.20000	177.51599	2.20000	177.49131				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.16000	105.49128	5.16000	105.47644				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.35376				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.68000	103.58394	8.68000	103.55964				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.15000	108.24268	10.15000	108.44796				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.27500	107.16087	9.27500	107.13418				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.20504				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.06909				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.66678				0.00	0	
Total IDCG16 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 IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.02880				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.50328				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.35344				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.40523				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.18542				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	97.19561				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.50943				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.00500	102.73425	8.00500	102.71210				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	104.47770				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	103.38478				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.03220				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.77041				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.94484				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.80511				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.91510				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.43191				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.41082				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.42601				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.65694				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.07340				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.01367				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF27 On 07/11/2024 Spot Bond					0.00000	101.03227				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.26582				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.91134				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.22383				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.54606				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.78396				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.48419				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	101.27581	2.75000	101.26818				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	190.40758	5.10000	190.36624				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	100.90434				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	177.41312				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.62886				0.00	0	
Total IV044 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 IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.95900	177.46806	2.95900	177.43969				0.00	0	90,000,00
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	101.67849				0.00	0	1,500,000,00
Total IV046 SPOT										0.00	0	1,500,000,00
Total For IV046										0.00	0	1,500,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	103.70282				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.00000	191.46447	5.00000	191.42340				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.10159				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	100.40002				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.08248				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.06192				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.77831				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.87290				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.64962				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.50686				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.66471				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.34735				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.11766				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.91449				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.55639				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.40299				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.56052	7.40000	100.54045				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.29272				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC189 On 17/02/2022 Spot Bond					0.00000	100.94594				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.35738				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	103.35536	7.23000	103.33541				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.15480				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.75700				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.86924	7.45000	102.84845				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.72513				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	104.87333	3.91012	104.92908				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.04206				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.81944				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.67121				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.68000	6.68000	6.68000	100.33627				0.00	0	
Total IVC206 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 IVC206									0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	100.67671			0.00	0	
Total IVC207 SPOT									0.00	0	
Total For IVC207									0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.63231			0.00	0	
Total IVC208 SPOT									0.00	0	
Total For IVC208									0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.27971			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	99.82769			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	99.74749			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	99.50181			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	99.42118			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	99.34068			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	99.24303			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	98.99715		108,750,000,000,000.00	25,000,000,000	25,000,000,000	
Total IVZ081 SPOT								18,750,000,000,000.00	25,000,000,000	25,000,000,000	
Total For IVZ081								18,750,000,000,000.00	25,000,000,000	25,000,000,000	
IVZ082 On 10/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	30,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ082 SPOT										10,000,000,000,000.00	30,000,000,000	30,000,000,000
Total For IVZ082										10,000,000,000,000.00	30,000,000,000	30,000,000,000
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	100.55185				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.26952				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.88357				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.97161				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.59740				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	101.32566				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.96894				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.14841				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.22742				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.52860				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP02 On 15/09/2026 Spot Bond					0.00000	100.53038				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.54955				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.75500	124.08504	8.75500	124.05567				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.58000	105.41771	6.58000	105.39897				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.14748				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.38239				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.94270				0.00	0	5,300,000,00
Total LGL09 SPOT										0.00	0	5,300,000,00
Total For LGL09										0.00	0	5,300,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.91999				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.64236				0.00	55,800,000,000	27,920,000,00
Total LGL11 SPOT										0.00	55,800,000,000	27,920,000,00
Total For LGL11										0.00	55,800,000,000	27,920,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	101.65093				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.57454				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.85018				0.00	0	
Total LRFB3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.87307				0.00	0	
Total LRF3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.68887				0.00	2,000,000,000	500,000,00
Total MBF063 SPOT										0.00	2,000,000,000	500,000,00
Total For MBF063										0.00	2,000,000,000	500,000,00
MBF06: On 30/09/2022 Spot Bond					0.00000	100.44034				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.76708				0.00	1,000,000,000	1,000,000,00
Total MBF068 SPOT										0.00	1,000,000,000	1,000,000,00
Total For MBF068										0.00	1,000,000,000	1,000,000,00
MBF06: On 28/05/2022 Spot Bond					0.00000	100.66062				0.00	0	450,000,00
Total MBF069 SPOT										0.00	0	450,000,00
Total For MBF069										0.00	0	450,000,00
MBF07: On 28/05/2024 Spot Bond					0.00000	100.97392				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.42172				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.45717				0.00	5,100,000,000	2,800,000,00
Total MBP038 SPOT										0.00	5,100,000,000	2,800,000,00
Total For MBP038										0.00	5,100,000,000	2,800,000,00
MBP04: On 23/02/2023 Spot Bond					0.00000	100.78245				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.86843				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.66475				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.78071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.72271				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.27485				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.28029				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.95299				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	100.70969				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.27109				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.00500	8.00500	8.00500	114.89854				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.09900	107.30121	6.09900	107.28370				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	101.17024				0.00	0	4,815,000,00
Total MMIG06 SPOT										0.00	0	4,815,000,00
Total For MMIG06										0.00	0	4,815,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.50761				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.46303				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML02 On 10/12/2026 Spot Bond			8.65500	103.46879	8.65500	103.44471				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.59296				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.90500	97.05723	8.90500	97.92670				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.63270				0.00	50,000,000	550,000,00
Total MTN07 SPOT										0.00	50,000,000	550,000,00
Total For MTN07										0.00	50,000,000	550,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	100.68767				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	101.64333				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.36408				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.33686				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	100.99499				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.99848				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.62571				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.17032				0.00	0	
Total MTN17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.13797				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.63229				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.58311				0.00	0	19,390,000,00
Total MTN20 SPOT										0.00	0	19,390,000,00
Total For MTN20										0.00	0	19,390,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	102.19696				0.00	0	30,000,00
Total MTN21 SPOT										0.00	0	30,000,00
Total For MTN21										0.00	0	30,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	101.34296				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.60000	102.77872	8.60000	102.75521				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.45227				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.71773				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.26382				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.31066				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.49452				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.73589				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.16130				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.25835				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.88822				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.94924				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.94916				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.89204				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.92499				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.46457				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.59344				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.74049				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.40605				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7C25 On 20/03/2022 Spot Bond					0.00000	100.51759				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.61222				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.69910				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.44500	102.80611	6.44500	102.78810				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.67000	109.52007	6.67000	109.50054				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.53500	108.37151	9.53500	108.34408				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.20567				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.19681				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.11545				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.13095				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.13080				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.10224				0.00	0	
Total NBG06G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.55839			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.23500	110.21509	6.23500	110.19640			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.53500	104.01644	5.53500	104.00072			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.17200	110.21668	7.17200	110.19558			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.15500	108.73065	8.15500	108.70677			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			6.06500	102.53691	6.06500	102.52025			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.25000	112.81661	7.25000	112.79454			0.00	0	25,000,00
Total NBK20A SPOT									0.00	0	25,000,00
Total For NBK20A									0.00	0	25,000,00
NBK21 On 21/07/2027 Spot Bond			8.48000	109.22281	8.48000	109.19816			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			5.42000	105.39768	5.42000	105.38211			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.20300	113.23739	7.20300	113.21526			0.00	0	10,000,00
Total NBK23A SPOT									0.00	0	10,000,00
Total For NBK23A									0.00	0	10,000,00
NBK24 On 19/11/2027 Spot Bond			8.18000	114.37040	8.18000	114.34508			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.95577			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.74000	5.74000	5.74000	109.52265				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.03001				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	43.35421	100.00000	43.25720				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	102.34149				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			7.85500	113.95151	7.85500	113.92726				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.79000	110.72753	5.79000	110.71035				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.68000	115.50277	7.68000	115.47912				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.32000	110.25588	6.32000	110.23724				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.74000	108.01775	5.74000	108.00086				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.98853				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.40969				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK36I On 10/05/2026 Spot Bond					0.00000	104.85708				0.00	0	50,000,00
Total NBK36B SPOT										0.00	0	50,000,00
Total For NBK36B										0.00	0	50,000,00
NBK4 On 28/10/2024 Spot Bond			10.33000	10.33000	10.33000	76.10157				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.96856				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.97360				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.31595				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	101.42113				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.86262				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.22788				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.54449				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.83942				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.79254				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.39007				0.00	0	
Total NBK52B 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 NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.34571				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.49600				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	101.06244				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	101.02831				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	101.17566				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	100.52738				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.91072				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	101.12007				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.90296				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK6 On 15/04/2024 Spot Bond					0.00000	99.95855				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK6 On 15/04/2028 Spot Bond					0.00000	99.99996				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.45700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.50000	105.73204	9.50000	105.70493				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.45320				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.53500	105.28184	9.53500	105.25475				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.45700				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.46293				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.47052				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.57013				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.57013				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.95636				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.08677				0.00	0	20,000,00
Total NGL02 SPOT										0.00	0	20,000,00

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 NGL02										0.00	0	20,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.14275				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.27558				0.00	52,800,000,000	26,400,000,00
Total NGL04 SPOT										0.00	52,800,000,000	26,400,000,00
Total For NGL04										0.00	52,800,000,000	26,400,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	103.12427				0.00	4,900,000,000	2,450,000,00
Total NGL05 SPOT										0.00	4,900,000,000	2,450,000,00
Total For NGL05										0.00	4,900,000,000	2,450,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	100.82036				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.24530				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.93240				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.59128				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.38996				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.03071				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.84501				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.37715				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.95815				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	104.27381				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.41035				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.72071				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.94714				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.55652				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.51352				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.68321				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.55445				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.43408				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.98825				0.00	0	1,600,000,00
Total NHM011 SPOT										0.00	0	1,600,000,00
Total For NHM011										0.00	0	1,600,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	100.74776				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/12/2024 Spot Bond					0.00000	100.69309				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.71867				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	103.58763				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.46052				0.00	100,000,000	90,000,00
Total NHM019 SPOT										0.00	100,000,000	90,000,00
Total For NHM019										0.00	100,000,000	90,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	104.50925				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.15668				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.82500	4.82500	4.82500	222.30624				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	205.68314				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.44500	3.44500	3.44500	153.05432				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	111.63430				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			4.69000	4.69000	4.69000	116.61968				0.00	0	33,566,90
Total NI38 SPOT										0.00	0	33,566,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI38										0.00	0	33,566,90
NILB11 On 31/01/2025 Spot Bond			3.55000	3.55000	3.55000	152.59183				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	203.27069	3.45000	203.23554				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.35000	3.35000	3.35000	153.47420				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	209.81834				0.00	0	32,822,70
Total NILB14 SPOT										0.00	0	32,822,70
Total For NILB14										0.00	0	32,822,70
NILB15 On 31/03/2028 Spot Bond			3.50000	208.15415	3.50000	208.11793				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.80500	114.97733	4.80500	114.95345				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.99008				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.68006				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.26266				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	136.60897				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.39672				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.51471				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.92105				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.87390				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.45920				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.10058				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	135.44894				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.13980				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.90341				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.09154				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	164.11738				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.14197				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	163.88010				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN049 On 03/03/2023 Spot Bond					0.00000	163.56553				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.55757				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	140.13877				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.34460				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	92.20483				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.05285				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.58610				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.22493				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.55991				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.93802				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.53636				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.82173				0.00	0	
Total NN100 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 NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.47216				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.53755				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.54464				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.47216				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.06191				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.08103				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	99.91683				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	102.06482				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	99.88612				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	132.51000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	126.89000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	134.80000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	133.11000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	132.06752				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond					0.00000	123.88377				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	92.08400				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	117.27561				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	123.88377				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	94.35286				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	105.39694				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 05/05/2022 Spot Bond					0.00000	100.92209				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF048 On 22/02/2022 Spot Bond					0.00000	95.82876				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF057 On 22/03/2022 Spot Bond					0.00000	100.37489				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF058 On 22/03/2022 Spot Bond					0.00000	100.36444				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF059 On 22/03/2022 Spot Bond					0.00000	100.36444				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF060 On 12/09/2024 Spot Bond					0.00000	102.16832				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF064 On 28/03/2022 Spot Bond					0.00000	100.28501				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF064 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	
NNF065 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	
NNF066 On 31/10/2022 Spot Bond					0.00000	101.22521				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF067 On 14/02/2022 Spot Bond					0.00000	100.89019				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF068 On 17/02/2022 Spot Bond					0.00000	100.81105				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF069 On 18/02/2022 Spot Bond					0.00000	100.80268				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF070 On 22/02/2022 Spot Bond					0.00000	100.78247				0.00	0	
Total NNF070 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF070										0.00	0	
NNF07 On 22/02/2022 Spot Bond					0.00000	100.78247				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF07 On 23/02/2022 Spot Bond					0.00000	100.76849				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF07 On 22/02/2022 Spot Bond					0.00000	100.78247				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF07 On 26/05/2022 Spot Bond					0.00000	100.73588				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07 On 28/02/2022 Spot Bond					0.00000	100.69922				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF07 On 28/02/2022 Spot Bond					0.00000	100.69922				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	130.92768				0.00	171,325,064	85,662,53
Total NQ1A10 SPOT										0.00	171,325,064	85,662,53
Total For NQ1A10										0.00	171,325,064	85,662,53
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.75494				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.87910				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.88071				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.81239				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.66803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NQ1B10 SPOT									0.00	0	
Total For NQ1B10									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.29223			0.00	0	
Total NQ1B17 SPOT									0.00	0	
Total For NQ1B17									0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.94176			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.90352			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.73645			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.38006			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.75923			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.74000	106.77704	6.74000	106.75749			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.98100	200.71274	2.98100	200.68061			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.05500	112.31824	10.05500	112.28797		46,224,846,000.00	4,597,200	422,298,600	
Total NRA028 SPOT								46,224,846,000.00	4,597,200	422,298,600	
Total For NRA028								46,224,846,000.00	4,597,200	422,298,600	
NRA02 On 30/11/2028 Spot Bond			100.00000	13.99823	100.00000	13.96708		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	100.47772		0.00	0		
Total NTC21 SPOT								0.00	0		
Total For NTC21								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC23 On 15/02/2023 Spot Bond					0.00000	101.22157				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.89803				0.00	0	750,000,00
Total NTC26 SPOT										0.00	0	750,000,00
Total For NTC26										0.00	0	750,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.50906				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.51564				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.39822				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	100.60152				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.70402				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.43807				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.72110				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.03000	104.12785	6.03000	104.11082				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.24500	113.96998	7.24500	113.94757				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.25500	106.69891	6.25500	106.68076				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.21000	113.66375	8.21000	113.63850				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	100.46205				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.29781				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.37725				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.83817				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.84978				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.75985				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.43781				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.77504				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.78837				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.11570				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 Intere
Total PMM57 SPOT										0.00	0	380,000,00
Total For PMM57										0.00	0	380,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	100.87305				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.97983				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.99508				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.01033				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.78000	111.74562	7.75500	111.82975			362,230,066,396,000.00	1,331,906,178,200	2,987,030,686,50	
Total R186 SPOT									2,230,066,396,000.00	331,906,178,200	2,987,030,686,50	
Total For R186									2,230,066,396,000.00	331,906,178,200	2,987,030,686,50	
R197 On 07/12/2023 Spot Bond			1.70500	320.95649	1.70100	320.93927			72,481,085,523,000.00	42,510,900,600	101,488,645,60	
Total R197 SPOT									2,481,085,523,000.00	42,510,900,600	101,488,645,60	
Total For R197									2,481,085,523,000.00	42,510,900,600	101,488,645,60	
R202 On 07/12/2033 Spot Bond			3.89500	242.86996	3.82500	244.45863			313,109,813,397,000.00	80,387,628,600	137,814,514,30	
Total R202 SPOT									13,109,813,397,000.00	80,387,628,600	137,814,514,30	
Total For R202									13,109,813,397,000.00	80,387,628,600	137,814,514,30	
R2023 On 28/02/2023 Spot Bond			5.11000	105.81073	5.07000	105.83982			883,497,776,712,000.00	564,285,279,200	662,678,045,40	
Total R2023 SPOT									13,497,776,712,000.00	564,285,279,200	662,678,045,40	
Total For R2023									13,497,776,712,000.00	564,285,279,200	662,678,045,40	
R2030 On 31/01/2030 Spot Bond			9.41000	95.88441	9.38000	96.01873			064,415,297,239,000.00	2,451,053,697,900	2,447,518,702,40	
Total R2030 SPOT									14,415,297,239,000.00	451,053,697,900	447,518,702,40	
Total For R2030									14,415,297,239,000.00	451,053,697,900	447,518,702,40	
R2032 On 31/03/2032 Spot Bond			9.88000	92.14190	9.85000	92.29453			855,917,771,700,000.00	997,562,527,500	1,332,281,984,60	
Total R2032 SPOT									15,917,771,700,000.00	997,562,527,500	332,281,984,60	
Total For R2032									15,917,771,700,000.00	997,562,527,500	332,281,984,60	
R2035 On 28/02/2035 Spot Bond			10.41500	92.53142	10.37500	92.76642			908,004,819,876,500.00	759,289,949,100	1,257,237,295,80	
Total R2035 SPOT									18,004,819,876,500.00	759,289,949,100	257,237,295,80	
Total For R2035									18,004,819,876,500.00	759,289,949,100	257,237,295,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2037 On 31/01/2037 Spot Bond			10.65000	87.99647	10.60500	88.26609				713,389,967,880,000.00	630,365,255,200	285,815,144,000
Total R2037 SPOT										13,389,967,880,000.00	630,365,255,200	285,815,144,000
Total For R2037										13,389,967,880,000.00	630,365,255,200	285,815,144,000
R2040 On 31/01/2040 Spot Bond			10.73500	90.46382	10.69500	90.72067				012,778,674,015,500.00	560,109,797,300	826,870,478,900
Total R2040 SPOT										12,778,674,015,500.00	560,109,797,300	826,870,478,900
Total For R2040										12,778,674,015,500.00	560,109,797,300	826,870,478,900
R2044 On 31/01/2044 Spot Bond			10.78500	87.05376	10.73500	87.38870				840,589,774,558,000.00	541,547,498,800	610,806,666,900
Total R2044 SPOT										10,589,774,558,000.00	541,547,498,800	610,806,666,900
Total For R2044										10,589,774,558,000.00	541,547,498,800	610,806,666,900
R2048 On 28/02/2048 Spot Bond			10.73000	86.11515	10.68500	86.42466				822,963,282,681,000.00	2,593,006,829,700	688,114,817,900
Total R2048 SPOT										22,963,282,681,000.00	593,006,829,700	688,114,817,900
Total For R2048										22,963,282,681,000.00	593,006,829,700	688,114,817,900
R209 On 31/03/2036 Spot Bond			10.40000	71.42534	10.35500	71.66205				028,103,929,760,000.00	291,163,839,400	525,750,931,400
Total R209 SPOT										28,103,929,760,000.00	291,163,839,400	525,750,931,400
Total For R209										28,103,929,760,000.00	291,163,839,400	525,750,931,400
R210 On 31/03/2028 Spot Bond			3.01000	213.96283	3.00000	214.04892				137,043,307,079,000.00	45,529,337,900	136,629,323,900
Total R210 SPOT										17,043,307,079,000.00	45,529,337,900	136,629,323,900
Total For R210										17,043,307,079,000.00	45,529,337,900	136,629,323,900
R212 On 31/01/2022 Spot Bond			1.60000	177.55392	1.60000	177.53212				091,520,000,000,000.00	1,307,200,000,000	264,000,000,000
Total R212 SPOT										11,520,000,000,000.00	307,200,000,000	264,000,000,000
Total For R212										11,520,000,000,000.00	307,200,000,000	264,000,000,000
R213 On 28/02/2031 Spot Bond			9.68000	86.70499	9.65000	86.84255				015,172,178,888,000.00	208,178,944,100	619,229,222,300
Total R213 SPOT										15,172,178,888,000.00	208,178,944,100	619,229,222,300
Total For R213										15,172,178,888,000.00	208,178,944,100	619,229,222,300
R214 On 28/02/2041 Spot Bond			10.73000	68.42402	10.68500	68.66840				185,139,726,534,000.00	669,630,915,800	829,021,238,000
Total R214 SPOT										15,139,726,534,000.00	669,630,915,800	829,021,238,000
Total For R214										15,139,726,534,000.00	669,630,915,800	829,021,238,000
RDFB11 On 27/03/2022 Spot Bond					0.00000	100.31284				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB12 On 27/11/2022 Spot Bond					0.00000	101.02461				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB14 On 12/03/2023 Spot Bond					0.00000	100.64229				0.00	0	
Total RDFB14 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 RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.80077				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.91004				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.40057				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.10353				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.43370				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.39321				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.41077				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.29287				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.77526				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.58694				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.85130				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	99.86173				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total RDFB27 SPOT									0.00	0	
Total For RDFB27									0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.23220			0.00	0	
Total RED131 SPOT									0.00	0	
Total For RED131									0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.50660			0.00	0	
Total RED145 SPOT									0.00	0	
Total For RED145									0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.69620			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	101.05474			0.00	0	
Total RED162 SPOT									0.00	0	
Total For RED162									0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.64755			0.00	0	
Total RED302 SPOT									0.00	0	
Total For RED302									0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.00981			0.00	0	
Total RED402 SPOT									0.00	0	
Total For RED402									0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.02374			0.00	0	
Total RED501 SPOT									0.00	0	
Total For RED501									0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.07879			0.00	0	
Total RED603 SPOT									0.00	0	
Total For RED603									0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.00043			0.00	0	
Total RED704 SPOT									0.00	0	
Total For RED704									0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.12588			0.00	0	
Total RED705 SPOT									0.00	0	
Total For RED705									0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.08630			0.00	0	
Total RES40 SPOT									0.00	0	
Total For RES40									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES41 On 30/11/2022 Spot Bond					0.00000	100.75849				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.38269				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	99.89082				0.00	0	250,000,00
Total RES50 SPOT										0.00	0	250,000,00
Total For RES50										0.00	0	250,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	101.04849				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.45063				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.75000	105.83403	6.75000	105.81473				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.90500	93.41268	11.90500	93.38300				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.95000	99.00834	10.95000	98.97934				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.75022				0.00	0	200,000,00
Total RWL26 SPOT										0.00	0	200,000,00
Total For RWL26										0.00	0	200,000,00
RWL28 On 30/06/2028 Spot Bond			10.07000	98.79463	10.07000	98.76796				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.23000	103.84562	5.23000	103.83102				0.00	0	
Total SBK23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBK23									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.07580			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.13180			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.74500	110.08830	7.74500	110.06519			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.56934			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			6.79000	110.55043	6.79000	110.53036			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.83000	102.54911	7.83000	102.52735			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.13500	108.07358	8.13500	108.04992			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.02000	110.72768	7.02000	110.70658			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.24500	109.20830	7.24500	109.18719			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.91500	109.04962	8.91500	109.02378			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.70000	105.19231	5.70000	105.17597			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.53500	112.07753	7.53500	112.05463				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.20500	113.88064	8.20500	113.85534				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.96500	109.31845	5.96500	109.30099				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.84220				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.13344				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.63000	104.55508	4.63000	104.54185				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.65000	6.65000	6.65000	110.37557				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.34292				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.99956				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.91696				0.00	600,000,000	300,000,000
Total SBS55 SPOT										0.00	600,000,000	300,000,000
Total For SBS55										0.00	600,000,000	300,000,000
SBS56 On 12/06/2022 Spot Bond			5.01000	102.43624	5.01000	102.42245				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS57 On 12/06/2024 Spot Bond					0.00000	101.92582				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.21874				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.33452				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.67528				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.91468				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.18524				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.54985				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.47571				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.19361				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.09678				0.00	900,000,000	450,000,00
Total SBS68 SPOT										0.00	900,000,000	450,000,00
Total For SBS68										0.00	900,000,000	450,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.71519				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.10100	318.68734	2.10100	318.64391				0.00	0	50,000,00
Total SBSI11 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 SBSI11										0.00	0	50,000,00
SBSI14 On 07/12/2033 Spot Bond			4.86500	4.86500	4.86500	221.47110				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.79228				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.81883				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2022 Spot Bond					0.00000	101.16852				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	102.66909				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.58403				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	104.41925				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	100.51938				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	103.06333				0.00	0	5,000,000,00
Total SBT201 SPOT										0.00	0	5,000,000,00
Total For SBT201										0.00	0	5,000,000,00
SBT20 On 03/12/2023 Spot Bond					0.00000	102.18305				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20 On 03/12/2023 Spot Bond			6.44000	108.17509	6.44000	108.15626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total SBT203 SPOT									0.00	0	
Total For SBT203									0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.41062			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.75289			0.00	0	
Total SBT206 SPOT									0.00	0	
Total For SBT206									0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.19353			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	103.19602			0.00	0	
Total SBT208 SPOT									0.00	0	
Total For SBT208									0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.46333			0.00	0	
Total SBT209 SPOT									0.00	0	
Total For SBT209									0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.65104			0.00	0	
Total SGI006 SPOT									0.00	0	
Total For SGI006									0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.88162			0.00	0	
Total SLI5 SPOT									0.00	0	
Total For SLI5									0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.91376			0.00	0	
Total SLI6 SPOT									0.00	0	
Total For SLI6									0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.69500	102.17847	8.69500	102.15484		2,086,800,000,000.00		240,000,000	120,000,00
Total SLI7 SPOT								2,086,800,000,000.00		240,000,000	120,000,00
Total For SLI7								2,086,800,000,000.00		240,000,000	120,000,00
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.93086			0.00	0	
Total SLRA4 SPOT									0.00	0	
Total For SLRA4									0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.97236			0.00	0	
Total SLRA5 SPOT									0.00	0	
Total For SLRA5									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.96523				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.95662				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.02537				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.93950				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.02537				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.00817				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.12844				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.97388				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.05973				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.05112				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.83000	108.88235	6.83000	108.86227				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.64077				0.00	0	
Total SNT04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SNT04									0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.77619			0.00	0	
Total SNT05 SPOT									0.00	0	
Total For SNT05									0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.00597			0.00	0	500,000,00
Total SOLB01 SPOT									0.00	0	500,000,00
Total For SOLB01									0.00	0	500,000,00
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.09755			0.00	220,000,000	110,000,00
Total SPDA12 SPOT									0.00	220,000,000	110,000,00
Total For SPDA12									0.00	220,000,000	110,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.12408			0.00	0	
Total SPDA13 SPOT									0.00	0	
Total For SPDA13									0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.77996			0.00	0	
Total SPDA14 SPOT									0.00	0	
Total For SPDA14									0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.79827			0.00	0	
Total SPDA15 SPOT									0.00	0	
Total For SPDA15									0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.35808			0.00	0	
Total SPG004 SPOT									0.00	0	
Total For SPG004									0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.51801			0.00	0	
Total SPG005 SPOT									0.00	0	
Total For SPG005									0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.44564			0.00	0	
Total SPG006 SPOT									0.00	0	
Total For SPG006									0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.65318			0.00	80,000,000	140,000,00
Total SPG007 SPOT									0.00	80,000,000	140,000,00
Total For SPG007									0.00	80,000,000	140,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	100.36461			0.00	500,000,000	500,000,00
Total SPG008 SPOT									0.00	500,000,000	500,000,00
Total For SPG008									0.00	500,000,000	500,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	100.19855			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.83309				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.29648				0.00	0	100,000,00
Total SSA07 SPOT										0.00	0	100,000,00
Total For SSA07										0.00	0	100,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.26781				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.10500	4.10500	4.10500	150.17484				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.73000	111.96076	7.73000	111.93743				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.14000	89.64902	9.14000	89.62688				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.44525				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.05874				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.47000	107.96159	6.47000	107.94271				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			4.84000	114.47590	4.84000	114.45201				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN044 On 09/02/2027 Spot Bond					0.00000	99.84354				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04(On 30/04/2027 Spot Bond					0.00000	101.26393				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	100.61649				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			2.73100	2.73100	2.73100	315.07183				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	99.86659				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	101.11465				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	100.16391				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.49000	3.49000	3.49000	152.85591				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			4.84000	4.84000	4.84000	114.45201				0.00	0	34,314,60
Total SSN063 SPOT										0.00	0	34,314,60
Total For SSN063										0.00	0	34,314,60
SSN06(On 31/03/2029 Spot Bond			4.39000	4.39000	4.39000	107.72006				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	200.35114				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.78582				0.00	0	
Total SSN068 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.77114				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.73503				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.53411				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.52156				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	101.29709				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.16693				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.45101				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.06021				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.80449				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.60020				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.11332				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.70000	4.70000	4.70000	224.94046				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.37389				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	102.26316				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.63812				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.84810				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.67132				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.04500	92.61490	10.04500	92.59023				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.52272				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.33000	96.21124	4.33000	198.68291				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			4.88000	92.15845	4.88000	221.15888				0.00	0	23,404,200
Total SSN105 SPOT										0.00	0	23,404,200
Total For SSN105										0.00	0	23,404,200
SSN105 On 04/02/2022 Spot Bond					0.00000	100.98617				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.94272				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN111 On 31/03/2024 Spot Bond					0.00000	100.34265				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN120 On 11/03/2022 Spot Bond					0.00000	100.46194				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN121 On 31/08/2024 Spot Bond					0.00000	100.61554				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN123 On 22/02/2022 Spot Bond					0.00000	95.96890				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN131 On 22/03/2022 Spot Bond					0.00000	100.36253				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN133 On 12/10/2022 Spot Bond					0.00000	100.07554				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN134 On 18/01/2022 Spot Bond					0.00000	101.30837				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN135 On 19/01/2022 Spot Bond					0.00000	101.24101				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN137 On 20/10/2022 Spot Bond					0.00000	99.95148				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN138 On 27/10/2023 Spot Bond					0.00000	101.71312				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	101.54087				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN140 On 03/11/2022 Spot Bond					0.00000	101.15903				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN141 On 03/11/2022 Spot Bond					0.00000	101.15903				0.00	0	
Total SSN141 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 SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	101.53889				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.79447				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.78625				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN14: On 28/02/2022 Spot Bond					0.00000	100.71048				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.65147				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14: On 15/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN147 SPOT										0.00	0	
Total For SSN147										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	100.66535				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.22500	105.12663	8.22500	105.10335				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.71275				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.78451				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.78146				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.81944				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.80419				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.92920	7.21000	102.90940				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.40067	7.72000	102.35806				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.54948				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.46246				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.78573				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.09278				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.50457				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.43664				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.99926				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.75839				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS162 On 27/05/2024 Spot Bond					0.00000	100.35630				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.14008				0.00	2,000,000,000	500,000,000
Total TFS163 SPOT										0.00	2,000,000,000	500,000,000
Total For TFS163										0.00	2,000,000,000	500,000,000
TFS164 On 22/10/2024 Spot Bond					0.00000	100.61397				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.95056				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.13138				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.26394				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.27745				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.63292				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.66175				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					0.00000	100.84448				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.52093				0.00	0	
Total TH15A3 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 TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.78628				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.81356				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.77997				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.88378				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.03512				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.06242				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.95550				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.17906				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.91888				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.00289				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.52409				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.24358				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A' On 21/08/2022 Spot Bond					0.00000	100.91290				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A' On 21/08/2024 Spot Bond					0.00000	101.05602				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A' On 21/08/2024 Spot Bond			8.49000	103.44725	8.49000	103.42388				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A' On 21/08/2022 Spot Bond					0.00000	100.96536				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A' On 21/08/2024 Spot Bond					0.00000	100.82729				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A' On 21/08/2022 Spot Bond					0.00000	100.78912				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A' On 21/08/2024 Spot Bond					0.00000	100.82271				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A' On 21/08/2024 Spot Bond			5.76000	102.34165	5.76000	102.32586				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	100.85629				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	100.91123				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	100.91429				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C On 21/08/2024 Spot Bond					0.00000	100.90361				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.97683				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.95700				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.23135				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.36075				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.28465				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.88806				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.86519				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.94293				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.90787				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.22309				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.16679				0.00	0	
Total TH17D2 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 TH17D2									0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.69864			0.00	0	
Total TH17O1 SPOT									0.00	0	
Total For TH17O1									0.00	0	
TH17O:On 21/11/2022 Spot Bond					0.00000	100.71276			0.00	0	
Total TH17O2 SPOT									0.00	0	
Total For TH17O2									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.54767			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			6.17000	105.09737	6.17000	105.07972			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			6.82000	110.08747	6.82000	110.06707		1,364,000,000,000.00	200,000,000	200,000,000	200,000,000
Total TL25 SPOT								1,364,000,000,000.00	200,000,000	200,000,000	200,000,000
Total For TL25								1,364,000,000,000.00	200,000,000	200,000,000	200,000,000
TL26 On 25/11/2024 Spot Bond					0.00000	101.49756			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.14326			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			8.22500	105.13620	8.22500	105.11293			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.44393			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.47335			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.99148			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.00411			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.72000	108.96072	6.72000	108.94083			46,939,200,000.00	6,985,000	1,113,492,50
Total TN23 SPOT									46,939,200,000.00	6,985,000	1,113,492,50
Total For TN23									46,939,200,000.00	6,985,000	1,113,492,50
TN23/R On 06/11/2023 Spot Bond			100.00000	33.46883	100.00000	33.39394			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.53500	106.83827	8.53500	106.81402			3,499,169,058,000.00	409,978,800	1,804,989,40
Total TN25 SPOT									3,499,169,058,000.00	409,978,800	1,804,989,40
Total For TN25									3,499,169,058,000.00	409,978,800	1,804,989,40
TN25/R On 19/08/2025 Spot Bond			100.00000	18.21587	100.00000	18.17578			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.62500	98.39982	9.62500	98.37427			82,262,950,000.00	8,546,800	18,554,273,40
Total TN27 SPOT									82,262,950,000.00	8,546,800	18,554,273,40
Total For TN27									82,262,950,000.00	8,546,800	18,554,273,40
TN27/R On 14/11/2027 Spot Bond			100.00000	11.10721	100.00000	11.08236			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.93000	100.49978	10.93000	100.47040			51,917,500,000,000.00	4,750,000,000	5,950,000,00
Total TN30 SPOT									51,917,500,000,000.00	4,750,000,000	5,950,000,00
Total For TN30									51,917,500,000,000.00	4,750,000,000	5,950,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.37271	8.00000	118.34720			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.87500	94.56360	11.87500	94.53364			5,937,500,000,000.00	500,000,000	2,000,000,00
Total TN40 SPOT									5,937,500,000,000.00	500,000,000	2,000,000,00
Total For TN40									5,937,500,000,000.00	500,000,000	2,000,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.94805	10.75000	102.91844			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	100.41744			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A1: On 20/06/2024 Spot Bond					0.00000	100.70641				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.42186				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.74069				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.61000	100.39995	7.61000	100.57618				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM: On 20/06/2022 Spot Bond					0.00000	100.36197				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM: On 20/12/2022 Spot Bond					0.00000	100.62289				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.32834				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.18000	103.85193	6.18000	103.83447				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.91371				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.18050				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.60656				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.05540				0.00	0	
Total TRA4A2 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 TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.05820				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.47000	108.08501	6.47000	108.06610				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.05540				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.05820				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.27444	8.62000	102.25074				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.85961				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.72320				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.47570				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.77508				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.60055				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.03228				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25: On 14/02/2022 Spot Bond					0.00000	99.63869				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	99.28111				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	99.20009				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	98.48704				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	96.61760				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.82092				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.59754				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.40165				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	101.06790				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	101.00046				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.92828				0.00	0	
Total TWC390 SPOT										0.00	0	
Total For TWC390										0.00	0	
TWC39 On 04/02/2022 Spot Bond					0.00000	100.83460				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC39 On 18/02/2022 Spot Bond					0.00000	100.66740				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.61973				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.49054				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.40493				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.08442				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.05500	108.22964	10.05500	108.20031				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.89651				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.00818				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.05972				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.28292				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.09721				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.36419				0.00	0	
Total VKE11 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 VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.79415			0.00	80,000,000	40,000,00
Total VKE14 SPOT									0.00	80,000,000	40,000,00
Total For VKE14									0.00	80,000,000	40,000,00
VKE15 On 14/02/2023 Spot Bond					0.00000	100.87283			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.90715			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.76535			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.77514			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.54926			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.22e+017	190,449,248,764	147,089,741,23
Total for SPOT :									1.22e+017	190,449,248,764	147,089,741,23
Total Futures									1.22e+017	190,449,348,987	147,090,839,80
Total Options									0.00	0	126,56
Grand Total:									1.22e+017	190,449,348,987	147,090,966,36